



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/10/2012

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			8.59160	8.59160	8.52220	8.52220		15.70	95,547,183.60	11,121	302,789.00
\$ / R	On	14/12/2012	7.80	Call			743.98570	0.74399	807.251	14.65	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			21.78570	0.02179	15.651	14.65	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			612.07290	0.61207	671.255	14.62	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			39.87290	0.03987	29.655	14.62	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			570.20520	0.57021	627.709	14.61	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			48.00520	0.04801	36.109	14.61	0.00	0	12,540.00
\$ / R	On	14/12/2012	10.40	Call			13.99320	0.01399	14.824	24.22	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,891.79320	1.89179	1,823.224	24.22	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Call			5.92250	0.00592	6.358	26.91	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,583.72250	2.58372	2,514.758	26.91	0.00	0	0.00
\$ / R	On	14/12/2012	9.23	Call			70.15920	0.07016	77.218	18.63	0.00	0	0.00
\$ / R	On	14/12/2012	9.23	Put			777.95920	0.77796	715.618	18.63	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			67.95750	0.06796	74.728	18.73	0.00	0	11,250.00
\$ / R	On	14/12/2012	9.25	Put			795.75750	0.79576	733.128	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			46.16040	0.04616	50.282	19.97	0.00	0	300.00
\$ / R	On	14/12/2012	9.50	Put			1,023.96040	1.02396	958.682	19.97	0.00	0	0.00
\$ / R	On	14/12/2012	9.00	Call			102.42300	0.10242	114.118	17.50	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			580.22300	0.58022	522.518	17.50	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			100.71110	0.10071	112.106	17.54	28,026.40	250	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			588.51110	0.58851	530.506	17.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			86.67130	0.08667	95.916	17.98	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			664.47130	0.66447	604.317	17.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			159.01460	0.15901	178.532	16.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			386.81460	0.38681	336.932	16.38	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			145.46210	0.14546	163.221	16.60	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			423.26210	0.42326	371.621	16.60	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			121.78290	0.12178	136.426	17.05	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			499.58290	0.49958	444.826	17.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			247.63550	0.24764	280.446	15.42	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			225.43550	0.22544	188.846	15.42	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			207.63820	0.20764	233.261	15.70	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			285.43820	0.28544	241.661	15.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			173.83120	0.17383	195.243	16.15	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			351.63120	0.35163	303.643	16.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			352.49630	0.35250	396.361	14.85	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			130.29630	0.13030	104.761	14.85	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			340.69490	0.34069	383.452	14.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			138.49490	0.13849	111.852	14.90	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			323.54940	0.32355	364.636	14.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			151.34940	0.15135	123.036	14.99	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			529.56180	0.52956	585.228	14.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			57.36180	0.05736	43.628	14.60	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			490.24300	0.49024	543.919	14.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			68.04300	0.06804	52.319	14.59	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			383.29970	0.38330	429.901	14.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			111.09970	0.11110	88.301	14.70	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.70080	8.70080	8.62470	8.62470		16.36	45,026,640.00	5,175	34,650.00

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			56.62490	0.05662	59.766	23.83	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,281.92490	2.28192	2,208.966	23.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			153.92670	0.15393	165.720	19.40	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,079.22670	1.07923	1,014.920	19.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			89.97240	0.08997	95.664	21.67	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,665.27240	1.66527	1,594.864	21.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			69.46090	0.06946	73.775	22.86	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,994.76090	1.99476	1,922.975	22.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			301.33320	0.30133	327.179	16.89	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			526.63320	0.52663	476.379	16.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			234.43810	0.23444	253.899	17.77	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			709.73810	0.70974	653.099	17.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			184.77520	0.18478	199.283	18.67	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			910.07520	0.91008	848.484	18.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			733.43520	0.73344	793.336	14.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			108.73520	0.10874	92.536	14.82	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			660.35760	0.66036	717.528	14.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			135.65760	0.13566	116.728	14.87	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			333.94880	0.33395	362.736	16.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			459.24880	0.45925	411.936	16.54	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.79730	8.79730	8.72110	8.72110		16.84	0.00	0	7,406.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			481.33200	0.48133	513.811	16.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			500.23200	0.50023	456.511	16.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			477.55700	0.47756	509.820	16.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			506.45700	0.50646	462.520	16.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			473.81770	0.47382	505.865	16.72	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			512.71770	0.51272	468.565	16.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.94940	8.94940	8.87050	8.87050		17.62	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,109.66800	1.10967	1,165.029	15.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			239.16800	0.23917	215.629	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			637.98150	0.63798	667.180	17.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			767.48150	0.76748	717.780	17.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.08920	9.08920	9.01300	9.01300		18.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,416.50150	1.41650	1,470.411	16.17	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			403.50150	0.40350	381.211	16.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.67270	9.67270	9.60670	9.60670		19.27	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.59160	8.59160	8.52220	8.52220		15.70	42,958.00	5	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			35,372.54390	0.35373	39,705.116	14.90	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			13,152.54390	0.13153	10,545.116	14.90	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			21,134.64500	0.21135	23,769.680	15.68	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			27,914.64500	0.27915	23,609.680	15.68	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.70080	8.70080	8.62470	8.62470		16.36	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			35,533.60160	0.35534	38,610.133	16.33	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			42,063.60160	0.42064	37,530.133	16.33	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.79730	8.79730	8.72110	8.72110		16.84	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			48,133.20000	0.48133	51,381.107	16.65	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			50,023.20000	0.50023	45,651.107	16.65	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			47,755.69990	0.47756	50,981.961	16.68	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			50,645.69990	0.50646	46,251.961	16.68	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			47,381.76630	0.47382	50,586.543	16.72	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			51,271.76630	0.51272	46,856.543	16.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.87840	13.87840	13.69460	13.69460		13.17	17,819,865.60	1,284	7,791.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,454.79300	1.45479	1,636.891	14.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			10.19300	0.01019	8.491	14.63	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			490.45870	0.49046	622.907	12.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			165.85870	0.16586	114.507	12.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			385.68340	0.38568	501.484	12.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			241.08340	0.24108	173.084	12.85	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			311.43710	0.31144	412.812	13.01	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			316.83710	0.31684	234.412	13.01	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			220.81010	0.22081	293.988	13.42	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			476.21010	0.47621	365.588	13.42	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			155.71380	0.15571	209.567	14.05	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			661.11380	0.66111	531.167	14.05	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			14.05130	14.05130	13.85560	13.85560		13.82	421,539.00	30	4,515.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			334.99990	0.33500	397.790	14.55	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			879.39990	0.87940	746.490	14.55	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			667.26150	0.66726	785.985	13.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			341.66150	0.34166	264.685	13.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			581.81390	0.58181	689.298	13.28	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			426.21390	0.42621	337.998	13.28	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			494.64490	0.49464	588.347	13.59	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			539.04490	0.53904	437.047	13.59	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.20330	14.20330	14.00660	14.00660		14.27	284,066.00	20	20.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			757.67040	0.75767	851.589	13.67	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			561.07040	0.56107	458.289	13.67	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			766.78430	0.76678	861.762	13.64	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			550.18430	0.55018	448.462	13.64	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			762.21430	0.76221	856.661	13.66	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			555.61430	0.55561	453.362	13.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10960	0.10960	0.10860	0.10860		16.25	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			266.63990	0.00267	303.931	16.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			406.63990	0.00407	343.931	16.75	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11110	0.11110	0.11000	0.11000		17.53	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,023.28160	0.02023	2,128.711	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			23.28160	0.00023	18.711	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,148.11240	0.01148	1,236.139	17.53	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			148.11240	0.00148	126.140	17.53	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			550.85100	0.00551	600.429	18.35	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			550.85100	0.00551	490.429	18.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.17180	11.17180	11.00250	11.00250		12.35	44,385,561.40	3,973	74,809.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,506.02650	1.50603	1,674.416	15.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			3.52650	0.00353	2.616	15.95	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,160.02610	1.16003	1,327.231	14.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			7.52610	0.00753	5.431	14.20	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			99.77800	0.09978	135.160	13.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			597.27800	0.59728	463.360	13.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			269.70770	0.26971	362.748	12.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			217.20770	0.21721	140.948	12.10	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			245.81590	0.24582	332.928	12.16	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			243.31590	0.24332	161.128	12.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			206.04880	0.20605	278.379	12.29	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			303.54880	0.30355	206.579	12.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			732.86740	0.73287	890.198	12.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			30.36740	0.03037	18.398	12.50	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			643.49890	0.64350	796.675	12.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			40.99890	0.04100	24.875	12.22	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			339.68740	0.33969	448.101	11.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			157.18740	0.15719	96.301	11.93	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.32540	11.32540	11.14670	11.14670		13.29	37,577,677.20	3,318	10,757.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			479.44780	0.47945	580.886	12.61	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			302.74780	0.30275	225.486	12.61	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.46170	11.46170	11.28210	11.28210		13.79	343,851.00	30	30.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			528.63730	0.52864	615.618	13.34	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			496.53730	0.49654	403.918	13.34	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			524.61950	0.52462	611.023	13.36	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			502.51950	0.50252	409.323	13.36	0.00	0	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			532.68720	0.53269	620.247	13.31	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			490.58720	0.49059	398.547	13.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.67900	11.67900	11.49420	11.49420		14.46	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			835.85410	0.83585	942.469	13.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			541.65410	0.54165	463.469	13.59	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.54060	111.54060	112.03144	112.03144			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			12,041.44000	12.04144	11,550.600		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			12,031.44000	12.03144	11,540.600		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			12,021.44000	12.02144	11,530.600		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			108.92121	108.92121	109.76967	109.76967			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			10,779.67000	10.77967	9,931.210		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			10,769.67000	10.76967	9,921.210		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			10,759.67000	10.75967	9,911.210		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			117.91583	117.91583	117.91463	117.91463			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			13,924.63000	13.92463	13,925.830		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			13,914.63000	13.91463	13,915.830		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			13,904.63000	13.90463	13,905.830		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			474.59800	474.59800	475.82300	475.82300			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			481.39200	481.39200	482.63200	482.63200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.24000	423.24000	424.25700	424.25700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			429.29900	429.29900	430.32900	430.32900			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.73990	8.73990	8.65060	8.65060		11.60	253,457.10	29	10,895.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			291.90890	0.29191	348.797	11.52	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			101.30890	0.10131	68.897	11.52	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.78700	8.78700	8.69160	8.69160		12.13	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			377.24040	0.37724	434.763	11.83	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			195.64040	0.19564	157.763	11.83	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.82960	8.82960	8.73540	8.73540			0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	79.600		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			14.60000	0.01460	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	69.600		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			24.60000	0.02460	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	89.600		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			4.60000	0.00460	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.87610	8.87610	8.78050	8.78050		12.96	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			402.09200	0.40209	443.410	13.04	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			511.59200	0.51159	457.310	13.04	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			398.46110	0.39846	439.420	13.06	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			517.96110	0.51796	463.320	13.06	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			394.86730	0.39487	435.465	13.08	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			524.36730	0.52437	469.365	13.08	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.09080	9.09080	9.00980	9.00980		14.29	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.74120	8.74120	8.61310	8.61310		12.43	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			345.06810	0.34507	441.069	12.14	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			81.96810	0.08197	49.869	12.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future			8.83230	8.83230	8.69660	8.69660		11.99	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			310.69990	0.31070	383.891	11.83	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			254.09990	0.25410	191.591	11.83	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			305.85480	0.30585	378.205	11.84	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			259.25480	0.25925	195.905	11.84	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			301.06720	0.30107	372.577	11.85	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			264.46720	0.26447	200.277	11.85	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14980	0.14980	0.13100	0.13100			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.12330	0.12330	0.11030	0.11030			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.02740	0.02740	0.03370	0.03370			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.02560	0.02560	0.04360	0.04360			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.16470	0.16470	0.15060	0.15060			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.01440	0.01440	0.03420	0.03420			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.13090	0.13090	0.02820	0.02820			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.15060	0.15060	0.14400	0.14400			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.19020	0.19020	0.19430	0.19430			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.14530	0.14530	0.06240	0.06240			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.08600	0.08600	0.07930	0.07930			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.22960	9.22960	9.09980	9.09980		13.90	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			256.95840	0.25696	325.234	13.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			197.15840	0.19716	135.634	13.53	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.36350	9.36350	9.22500	9.22500		15.39	468,175.00	50	50.00

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			414.04460	0.41404	489.666	14.80	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			329.04460	0.32904	266.166	14.80	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			409.59890	0.40960	484.601	14.83	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			334.59890	0.33460	271.101	14.83	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			405.19810	0.40520	479.581	14.86	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			340.19810	0.34020	276.080	14.86	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry			11.06980	11.06980	10.89390	10.89390		9.98	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Call			176.69800	0.17670	340.353	12.99	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Put			12.79800	0.01280	0.553	12.99	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Call			167.99720	0.16800	330.439	12.89	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Put			14.09720	0.01410	0.639	12.89	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Call			159.41790	0.15942	320.539	12.80	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Put			15.51790	0.01552	0.739	12.80	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Call			142.66290	0.14266	300.786	12.61	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Put			18.76290	0.01876	0.986	12.61	0.00	0	3,000.00
DABE	On	02/11/2012	Any day expiry			8.54200	8.54200	8.47240	8.47240		15.39	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			169.96360	0.16996	207.382	15.15	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			127.56360	0.12756	95.382	15.15	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			164.86470	0.16486	201.488	15.17	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			132.46470	0.13246	99.489	15.17	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			159.87360	0.15987	195.706	15.19	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			137.47360	0.13747	103.706	15.19	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			102.69450	0.10269	123.947	15.69	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			230.29450	0.23029	181.947	15.69	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry			6.97810	6.97810	6.91890	6.91890		15.57	0.00	3,000	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Call			129.42140	0.12942	188.100	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Put			0.52140	0.00052	0.000	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Call			119.63460	0.11963	178.100	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On	04/10/2012	Any day expiry	6.80	Put			0.73460	0.00073	0.000	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Call			109.92770	0.10993	168.100	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Put			1.02770	0.00103	0.000	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Call			72.53170	0.07253	128.100	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Put			3.63170	0.00363	0.000	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.92	Call			22.57780	0.02258	58.100	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.92	Put			23.67780	0.02368	0.000	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.93	Call			18.43880	0.01844	48.100	15.57	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.93	Put			29.53880	0.02954	0.000	15.57	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry			8.71040	8.71040	8.61880	8.61880		10.63	0.00	3,000	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Call			71.99150	0.07199	140.569	12.60	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Put			33.19150	0.03319	10.169	12.60	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Call			41.67610	0.04168	90.390	11.61	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Put			62.87610	0.06288	19.990	11.61	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Call			38.14640	0.03815	82.728	11.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Put			69.34640	0.06935	22.328	11.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Call			34.88950	0.03489	75.317	11.29	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Put			76.08950	0.07609	24.917	11.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.53960	8.53960	8.46970	8.46970		15.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,070.06260	1.07006	1,139.852	18.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.36260	0.00036	0.252	18.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			752.15670	0.75216	821.316	16.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			2.45670	0.00246	1.716	16.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			624.90840	0.62491	693.110	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			5.20840	0.00521	3.510	15.94	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			273.71270	0.27371	325.409	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			54.01270	0.05401	35.809	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			127.15320	0.12715	155.206	15.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			167.45320	0.16745	125.606	15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Call			65.41590	0.06542	79.665	16.37	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			315.71590	0.31572	260.065	16.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.57480	8.57480	8.50510	8.50510		15.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			137.23780	0.13724	156.547	16.26	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			352.13780	0.35214	301.747	16.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			795.17000	0.79517	861.727	14.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			10.07000	0.01007	6.927	14.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			674.02320	0.67402	738.081	14.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			18.92320	0.01892	13.282	14.69	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			209.95210	0.20995	240.978	15.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			214.85210	0.21485	176.178	15.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.60830	8.60830	8.53850	8.53850		15.61	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			270.79780	0.27080	303.873	15.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			242.29780	0.24230	205.573	15.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			193.39920	0.19340	215.247	16.13	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			374.89920	0.37490	326.947	16.13	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			838.10560	0.83811	903.317	14.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			19.60560	0.01961	15.017	14.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			720.95560	0.72096	782.935	14.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			32.45560	0.03246	24.635	14.50	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.64730	8.64730	8.57510	8.57510		17.74	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			258.52710	0.25853	283.466	16.24	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			403.42710	0.40343	356.166	16.24	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			302.10650	0.30211	332.284	15.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			327.00650	0.32701	284.984	15.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			298.20650	0.29821	327.818	15.85	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			333.10650	0.33311	290.518	15.85	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			294.35870	0.29436	323.406	15.88	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			339.25870	0.33926	296.106	15.88	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			775.66310	0.77566	837.731	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	7.85	Put			50.56310	0.05056	40.431	14.58	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.67850	8.67850	8.60400	8.60400		16.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			350.66180	0.35066	383.178	16.01	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			356.66180	0.35666	314.678	16.01	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			346.71940	0.34672	378.727	16.04	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			362.71940	0.36272	320.227	16.04	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			309.73600	0.30974	337.830	16.38	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			425.73600	0.42574	379.330	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			819.74570	0.81975	883.076	14.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			65.74570	0.06575	54.576	14.73	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			354.64780	0.35465	387.676	15.98	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			350.64780	0.35065	309.175	15.98	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			111.54722	111.54722	111.54607	111.54607			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			5,556.07000	5.55607	5,557.220		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			5,546.07000	5.54607	5,547.220		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			5,536.07000	5.53607	5,537.220		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			8.97412	87.26684	8.90953	87.80864			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,395.75000	2.39575	1,853.950		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			9.08075	88.48580	9.01403	89.03467			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Put			4,061.26000	4.06126	4,610.130		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			3,972.57000	3.97257	4,521.440		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,884.01000	3.88401	4,432.880		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			423.75700	423.75700	424.68600	424.68600			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			207,260.00000	20.72600	197,970.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			429.82400	429.82400	430.76400	430.76400			0.00	0	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			22,260.00000	2.22600	31,660.000		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			22,360.00000	2.23600	31,760.000		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			22,460.00000	2.24600	31,860.000		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			192.09500	192.09500	193.15500	193.15500			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			194.84400	194.84400	195.92000	195.92000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			523.23800	523.23800	515.25600	515.25600			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			530.57700	530.57700	522.48200	522.48200			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	500.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.95000	95.05000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.81000	95.19000	4.79000	95.21000			0.00	0	0.00
JIBAR FOn		20/02/2013	Jibar Tradeable Future			4.75000	95.25000	4.72000	95.28000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.73000	95.27000	4.71000	95.29000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			4.75000	95.25000	4.71000	95.29000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			4.79000	95.21000	4.75000	95.25000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			4.89000	95.11000	4.85000	95.15000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.01000	94.99000	4.97000	95.03000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.15000	94.85000	5.12000	94.88000			0.00	0	0.00
JIBAR FOn		17/09/2014	Jibar Tradeable Future			5.30000	94.70000	5.26000	94.74000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.02750	7.02750	6.96790	6.96790		10.67	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			362.72130	0.36272	415.488	10.90	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			24.82130	0.02482	17.988	10.90	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.07040	7.07040	7.00820	7.00820		12.47	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			296.18340	0.29618	333.226	12.39	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			177.98340	0.17798	152.826	12.39	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			290.68270	0.29068	327.292	12.40	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			182.48270	0.18248	156.892	12.40	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			285.25280	0.28525	321.425	12.40	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			187.05280	0.18705	161.025	12.40	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.05446	106.45570	6.99447	106.90551			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			341.62000	0.34162	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	108.190		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.05	Call			416.46000	0.41646	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	33.350		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			491.23000	0.49123	41.420		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.12694	107.94264	7.06460	108.39824			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			180.49000	0.18049	636.090		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			107.07000	0.10707	562.670		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			33.72000	0.03372	489.320		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.18607	105.33917	7.12149	105.80112			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			586.68000	0.58668	1,048.630		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			514.46000	0.51446	976.410		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			442.30000	0.44230	904.250		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.31302	123.35558	5.30798	123.37052		2.15	61,677,790.00	500	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,401.32000	1.40132	1,385.830		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			11.96000	0.01196	11.410		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,723.96000	2.72396	2,709.010		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.08000	0.00008	0.070		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.32819	125.07857	5.32274	125.09316		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,568.57000	2.56857	2,554.080		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			41.54000	0.04154	41.640		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.32925	119.79433	5.32280	119.81003		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			745.64000	0.74564	735.910		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			703.77000	0.70377	709.740		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.35	Call			758.75000	0.75875	748.930	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			692.54000	0.69254	698.420	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			771.98000	0.77198	762.080	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			681.44000	0.68144	687.240	2.00	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.53629	129.43323	7.50169	129.78350		11.05	12,943,323.00	100	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,710.65000	3.71065	3,418.550	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			539.38000	0.53938	597.550	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,166.31000	5.16631	4,844.320	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			251.52000	0.25152	279.800	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,593.60000	9.59360	9,245.080	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			16.53000	0.01653	18.280	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,428.90000	12.42890	12,078.770	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1.66000	0.00166	1.800	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.61407	125.95128	7.57827	126.30590		11.93	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			6,017.20000	6.01720	5,762.860	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,928.08000	1.92808	2,028.360	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,216.55000	8.21655	7,926.970	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,149.85000	1.14985	1,214.890	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,316.85000	9.31685	9,014.290	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			890.20000	0.89020	942.260	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,344.46000	1.34446	1,242.420	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,273.97000	7.27397	7,526.550	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,136.97000	2.13697	1,996.410	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,455.75000	5.45575	5,669.810	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.68214	127.47934	7.64511	127.83927		11.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.39	Call			3,440.14000	3.44014	3,276.780	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,960.10000	5.96010	6,156.670	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,481.87000	3.48187	3,317.260	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,901.71000	5.90171	6,097.030	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,523.90000	3.52390	3,358.030	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,843.73000	5.84373	6,037.790	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				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.42481	213.42481	213.43002	213.43002			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			5,559.98000	5.55998	5,565.190		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			5,569.98000	5.56998	5,575.190		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			5,579.98000	5.57998	5,585.190		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			281.28096	281.28096	283.28329	283.28329			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			16,293.29000	16.29329	14,290.960		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			16,283.29000	16.28329	14,280.960		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			16,273.29000	16.27329	14,270.960		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			4.78652	111.20086	4.77547	111.22405		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			713.89000	0.71389	691.230	1.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			14.76000	0.01476	15.290	1.52	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.71647	108.34593	4.70396	108.36893		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			668.68000	0.66868	651.130	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			162.57000	0.16257	168.020	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.62806	109.66040	4.61313	109.68451		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			83.99000	0.08399	79.500	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,015.06000	1.01506	1,034.680	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			86.92000	0.08692	82.320	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,001.66000	1.00166	1,021.170	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			89.93000	0.08993	85.210	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			988.33000	0.98833	1,007.720	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/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			209.50919	209.50919	211.16072	211.16072			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			19,170.72000	19.17072	17,519.190		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			19,160.72000	19.16072	17,509.190		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			19,150.72000	19.15072	17,499.190		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			5.78051	111.50085	5.75540	111.61246		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,824.21000	4.82421	4,712.610	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.19000	0.00019	0.200	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.82234	113.05826	5.79557	113.17089		4.30	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,942.78000	1.94278	1,863.000	4.42	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			628.70000	0.62870	661.550	4.42	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,708.88000	3.70888	3,607.590	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			182.57000	0.18257	193.910	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,771.36000	4.77136	4,664.140	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			79.78000	0.07978	85.190	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.85371	110.27332	5.82505	110.38818		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,647.52000	1.64752	1,582.330	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,307.50000	1.30750	1,357.170	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,603.49000	1.60349	1,539.290	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,343.41000	1.34341	1,394.070	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,625.42000	1.62542	1,560.730	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,325.36000	1.32536	1,375.530	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/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.09267	112.63238	6.06264	112.79292		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,984.33000	5.98433	5,823.820	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.32000	0.00032	0.350	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.14183	110.17527	6.11017	110.33755		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,975.19000	5.97519	5,822.090	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			122.70000	0.12270	131.880	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.18481	111.51194	6.15136	111.67703		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,280.44000	2.28044	2,183.770	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,598.17000	1.59817	1,666.590	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,308.72000	2.30872	2,211.400	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,577.44000	1.57744	1,645.210	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,337.18000	2.33718	2,239.200	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,556.92000	1.55692	1,624.030	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.93719	105.24005	4.93105	105.24723		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			200.45000	0.20045	193.730	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			61.58000	0.06158	62.040	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.84174	102.94498	4.83427	102.95178		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			210.06000	0.21006	206.020	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			277.64000	0.27764	280.400	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.69596	104.19392	4.68476	104.20159		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			52.15000	0.05215	50.750	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			945.75000	0.94575	952.020	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			53.06000	0.05306	51.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			939.71000	0.93971	945.960	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			53.98000	0.05398	52.550	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			933.68000	0.93368	939.920	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			6.44525	106.80546	6.40523	107.03962		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,613.84000	6.61384	6,379.790	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.55000	0.00055	0.660	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.50418	104.65779	6.46225	104.89469		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,673.92000	6.67392	6,452.660	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			159.62000	0.15962	175.260	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55827	105.92750	6.51434	106.16808		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,018.99000	2.01899	1,900.100	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,427.66000	2.42766	2,549.350	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,045.42000	2.04542	1,925.570	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,399.00000	2.39900	2,519.730	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,072.05000	2.07205	1,951.250	6.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.46	Put			2,370.58000	2.37058	2,490.360	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/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.61102	101.56205	6.56097	101.88313		7.87	0.00	0	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,920.61000	1.92061	1,670.730	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			335.49000	0.33549	406.690	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,824.52000	5.82452	5,505.100	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			5.80000	0.00580	7.460	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,004.81000	7.00481	6,684.050	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1.07000	0.00107	1.390	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67128	102.98065	6.61910	103.30572		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			584.34000	0.58434	511.710	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,542.13000	4.54213	4,794.570	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,147.31000	7.14731	6,847.930	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			212.23000	0.21223	237.920	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72297	100.83699	6.66865	101.16678		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,482.40000	2.48240	2,313.120	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,595.94000	2.59594	2,756.450	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,513.60000	2.51360	2,343.050	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,566.25000	2.56625	2,725.490	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,451.39000	2.45139	2,283.390	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,625.88000	2.62588	2,787.670	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.37665	78.95892	8.31187	79.50856		16.90	0.00	0	7,349.00
R209	On 01/11/2012	Bond Future		8.99	Call			5,604.26000	5.60426	5,089.630	17.82	0.00	0	0.00
R209	On 01/11/2012	Bond Future		8.99	Put			135.50000	0.13550	170.510	17.82	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.45569	80.06176	8.38902	80.61875		17.63	0.00	0	0.00
R209	On 07/02/2013	Bond Future		8.63	Call			0.00000	0.00000	4,121.150	18.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future		8.63	Put			0.00000	0.00000	2,693.780	18.07	148,157,900.00	55,000	11,000.00
R209	On 07/02/2013	Bond Future		9.06	Call			6,713.63000	6.71363	6,289.160	18.56	0.00	0	0.00
R209	On 07/02/2013	Bond Future		9.06	Put			1,379.19000	1.37919	1,511.710	18.56	0.00	0	0.00
R209	On 02/05/2013	Bond Future				8.52364	77.89138	8.45519	78.45573		18.19	0.00	0	0.00
R209	On 02/05/2013	Bond Future		7.99	Call			2,675.12000	2.67512	2,454.660	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future		7.99	Put			6,685.50000	6.68550	7,029.390	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future		8.00	Call			2,706.40000	2.70640	2,484.190	18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future		8.00	Put			6,627.25000	6.62725	6,969.390	18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future		8.01	Call			2,738.13000	2.73813	2,514.150	18.03	0.00	0	0.00
R209	On 02/05/2013	Bond Future		8.01	Put			6,569.60000	6.56960	6,909.970	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				159.53173	159.53173	159.53152	159.53152			0.00	0	3,414.00
R210	On 01/11/2012	Bond Future		144.99	Call			14,541.52000	14.54152	14,541.730		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			14,531.52000	14.53152	14,531.730		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	145.01	Call			14,521.52000	14.52152	14,521.730		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			123.48635	123.48635	123.49032	123.49032			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,500.32000	1.50032	1,496.350		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			1,490.32000	1.49032	1,486.350		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			1,480.32000	1.48032	1,476.350		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			128.83167	128.83167	129.68934	129.68934			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,699.34000	7.69934	6,841.670		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			7,689.34000	7.68934	6,831.670		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			7,679.34000	7.67934	6,821.670		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			8.11744	90.71897	8.06274	91.19758		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			503.75000	0.50375	382.450	14.51	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,313.00000	3.31300	3,670.310	14.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,316.25000	6.31625	5,856.790	15.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			87.75000	0.08775	106.900	15.59	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.19966	91.98608	8.14327	92.47096		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,369.38000	7.36938	6,984.400	16.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,170.50000	1.17050	1,270.400	16.23	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.26735	89.56774	8.20939	90.05915		15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.84	Call			2,930.78000	2.93078	2,725.530	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,157.66000	6.15766	6,443.820	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,964.88000	2.96488	2,758.050	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,102.19000	6.10219	6,386.770	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,999.20000	2.99920	2,790.790	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,047.06000	6.04706	6,330.060	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			8.40144	80.75664	8.34169	81.29217			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,276.48000	3.27648	3,812.010		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			3,180.29000	3.18029	3,715.820		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			3,084.28000	3.08428	3,619.810		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.35930	1.35930	1.34790	1.34790		15.40	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			410.50680	0.04105	467.613	15.29	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			331.50680	0.03315	274.613	15.29	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.36690	1.36690	1.35430	1.35430		15.71	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			922.56670	0.09226	1,008.924	15.15	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			279.56670	0.02796	239.924	15.15	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			857.92260	0.08579	940.524	15.15	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			314.92260	0.03149	271.525	15.15	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			800.46330	0.08005	878.491	15.26	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			357.46330	0.03575	309.490	15.26	0.00	0	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 Derivatives :									464,978,013.30	86,885	1 242 622.00	

j-Bonds

AA02	On	28/03/2016	Spot Bond	100.00000	11.57498	100.00000	11.54663			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond	100.00000	24.67588	100.00000	24.62156			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond	100.00000	8.92588	100.00000	8.90402			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond	5.00000	123.73573	5.00000	123.71886			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond	100.00000	20.75249	100.00000	20.70605			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond	100.00000	38.48440	100.00000	38.39829			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond	100.00000	10.01487	100.00000	9.99062			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond	100.00000	16.80221	100.00000	16.76522			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond	100.00000	56.54655	100.00000	56.40807			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond	100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond	100.00000	30.86993	100.00000	30.79763			0.00	0	200,000.00
ABCP3	On	07/12/2023	Spot Bond	100.00000	7.25013	100.00000	7.23408			0.00	0	200,000.00
ABFN04	On	25/02/2015	Spot Bond	100.00000	21.56007	100.00000	21.50783			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond	100.00000	38.91630	100.00000	38.82099			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond	100.00000	12.11087	100.00000	12.08120			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond	100.00000	7.79662	100.00000	7.77752			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond	100.00000	7.35547	100.00000	7.33746			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	7.41510	100.00000	7.39694			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.43324	100.00000	24.37858			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.78808	100.00000	21.73472			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	27.99673	100.00000	27.93409			0.00	0	7,300,000.00
ABL11B	On	29/09/2014			100.00000	27.62714	100.00000	27.55948			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	21.46468	100.00000	21.41211			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.62053	100.00000	10.59481			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	77.79200	100.00000	77.63579			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	54.03412	100.00000	53.91320			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	57.91225	100.00000	57.77041			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	91.97188	100.00000	91.74756			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	93.67521	100.00000	93.51536			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	85.53960	100.00000	85.15429			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	43.94028	100.00000	43.83898			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	21.05002	100.00000	21.00073			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.28693	8.00000	91.25762			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.81957	100.00000	22.76934			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On	13/07/2016			100.00000	15.59870	100.00000	15.56092			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.33425	9.58000	100.30844			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.16279	100.00000	10.13790			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	12.88041	100.00000	12.83976			0.00	0	0.00
ABLS11	On	29/06/2019			4.50000	102.14863	4.50000	102.12555			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	19.80198	100.00000	19.69662			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	4.32058	100.00000	4.31057			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	21.79991	100.00000	21.74940			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.64676	100.00000	5.63368			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	101.57602	100.00000	101.36704			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.05922	100.00000	4.04980			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.52774	100.00000	2.52295			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.52774	100.00000	2.52295			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.56304	6.82500	100.54439			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	7.47146	100.00000	7.45729			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.60965	100.00000	10.58367			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.62044	100.00000	11.59815			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	11.00832	100.00000	10.98715			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.47563	100.00000	22.43228			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.51908	100.00000	21.47746			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.12270	100.00000	9.09421			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.73035	100.00000	7.70621			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.46583	100.00000	20.42624			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.88155	100.00000	24.84246			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.94403	100.00000	19.92189			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.80678	100.00000	18.77041			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	18.04213	100.00000	18.00724			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.69704	100.00000	17.66280			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.01388	100.00000	8.98542			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On	05/07/2013	Spot Bond			100.00000	63.26909	100.00000	63.14905			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.49659	100.00000	9.45483			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.43540	100.00000	15.40554			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.48230	100.00000	14.45429			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.45785	95.66000	2.44673			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.65300	100.00000	2.64710			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.99009	100.00000	3.97255			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.47363	100.00000	11.44795			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.31366	100.00000	23.26234			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	11.12361	100.00000	11.09899			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.37079	100.00000	9.34982			0.00	0	6,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.41568	100.00000	15.38119			1,700,000,000,000.00	17,000,000	8,500,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	35.34307	100.00000	35.26117			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.52153	4.00000	119.49612			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.43305	100.00000	6.41823			200,000,000,000.00	2,000,000	1,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.56879	100.00000	3.56056			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	64.30330	100.00000	64.14752			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	84.81680	100.00000	84.62271			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On	20/06/2013			100.00000	57.20801	100.00000	57.06790			0.00	0	0.00
ACL01U	On	30/06/2015			100.00000	18.68281	100.00000	18.63756			0.00	0	0.00
ACL020	On	31/08/2013			100.00000	60.70109	100.00000	60.55242			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	66.50529	100.00000	66.34418			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	60.70109	100.00000	60.55242			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	63.51001	100.00000	63.35615			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	70.61117	100.00000	70.45574			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	100.86987	13.50000	100.83348			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	19.06250	100.00000	19.01632			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	19.32049	100.00000	19.27368			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	22.98394	100.00000	22.92826			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	56.98305	100.00000	56.84348			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	56.95237	100.00000	56.81289			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	18.80450	100.00000	18.75896			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	1.52450	100.00000	1.52162			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	96.45181	100.00000	96.20386			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	96.45181	100.00000	96.20386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	42.12010	100.00000	42.01806			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.71700	100.00000	38.62320			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.21923	100.00000	95.97125			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	57.36139	100.00000	57.22091			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.32120	100.00000	16.28123			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.11609	100.00000	17.07418			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.96686	100.00000	15.92775			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.20628	100.00000	16.16659			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.31163	100.00000	16.27168			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.90450	100.00000	10.88050			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.90450	100.00000	10.88050			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.96196	100.00000	10.93783			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.76468	100.00000	12.73341			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.96196	100.00000	10.93783			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.84706	100.00000	10.82318			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	24.92713	100.00000	24.87996			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.35245	100.00000	20.30261			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.87607	100.00000	84.68230			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.13822	100.00000	39.04237			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.48068	100.00000	12.45012			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.13822	100.00000	39.04237			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	84.87607	100.00000	84.68230			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.09335	100.00000	8.07353			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.08451	100.00000	8.06471			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.09413	100.00000	8.07431			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.88459	100.00000	7.86529			0.00	0	9,000,000.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.78604	100.00000	38.69104			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.31039	100.00000	8.29003			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	97.61273	100.00000	97.35449			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	66.06453	100.00000	65.90449			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	97.61273	100.00000	97.35449			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.62284	100.00000	10.59682			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.89168	100.00000	38.79644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014	Spot Bond			100.00000	41.99393	100.00000	41.90149			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	44.18967	100.00000	44.08261			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.83287	100.00000	8.81147			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.84486	100.00000	8.82343			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.71660	100.00000	7.70196			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.70093	100.00000	44.59264			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.32564	100.00000	4.31606			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.11667	100.00000	4.10746			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.02167	100.00000	3.01490			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.13636	100.00000	3.12935			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.66137	100.00000	7.64261			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.64036	100.00000	29.56856			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.64036	100.00000	29.56856			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	44.70093	100.00000	44.59264			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	29.18508	100.00000	29.11437			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.78823	100.00000	27.72018			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.73856	100.00000	27.67063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021	Spot Bond			100.00000	7.52523	100.00000	7.50680			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.30054	100.00000	11.27286			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.51475	100.00000	7.49635			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.73214	100.00000	10.70852			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	85.04312	100.00000	84.84896			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.78960	100.00000	10.76585			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.43408	100.00000	20.38404			0.00	0	2,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.16797	100.00000	10.14306			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.50230	100.00000	9.47902			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.67861	100.00000	7.65981			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	46.83889	100.00000	46.72417			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	39.12468	100.00000	39.04637			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.92432	100.00000	38.84641			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.51891	100.00000	9.49986			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	42.83256	100.00000	42.72879			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.68511	100.00000	19.64571			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.53228	100.00000	19.49319			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.82895	100.00000	19.78926			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.00000	9.49858	100.00000	9.47957			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.14291	100.00000	9.12461			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.71208	100.00000	19.67262			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.81097	100.00000	19.77132			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.57302	100.00000	10.55622			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.78335	100.00000	15.75176			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.75703	100.00000	19.71749			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.48559	100.00000	29.41337			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.39958	100.00000	19.35206			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.65925	100.00000	38.56456			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.40001	100.00000	10.38367			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.83614	100.00000	8.81450			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.41954	1.75000	102.40560			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.93519	100.00000	19.88638			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	91.90428	100.00000	91.68442			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.21986	100.00000	15.18258			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.76385	100.00000	8.74239			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.85685	100.00000	7.83761			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On	20/06/2019	Spot Bond			100.00000	7.33427	100.00000	7.31631			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	91.95024	100.00000	91.73027			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.00000	56.44017	100.00000	56.26203			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.00000	29.10587	100.00000	29.01400			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	91.57823	100.00000	91.35915			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.00000	17.11722	100.00000	17.06319			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.00000	10.74233	100.00000	10.70843			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.00000	10.13743	100.00000	10.10544			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.00000	9.25207	100.00000	9.22286			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.00000	10.33100	100.00000	10.29839			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond			100.00000	8.87950	100.00000	8.85146			0.00	0	0.00
ACL186 On	20/09/2016	Spot Bond			100.00000	3.88410	100.00000	3.87184			0.00	0	0.00
ACL187 On	20/09/2020	Spot Bond			100.00000	0.12303	100.00000	0.12265			0.00	0	0.00
ACL188 On	20/09/2020	Spot Bond			100.00000	0.12303	100.00000	0.12265			0.00	0	0.00
ACL189 On	20/09/2013	Spot Bond			100.00000	48.19875	100.00000	47.98209			0.00	0	0.00
ACL190 On	20/09/2013	Spot Bond			100.00000	48.19875	100.00000	47.98209			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond			100.00000	88.51461	100.00000	88.30973			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond			100.00000	88.48921	100.00000	88.28438			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On	09/04/2013			100.00000	69.90718	100.00000	74.44321			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.55449	100.00000	2.54831			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	21.38023	100.00000	21.32844			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	22.11152	100.00000	22.05795			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	22.59904	100.00000	22.54430			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	9.54959	100.00000	9.52823			0.00	0	5,400,000.00
AIR02	On	30/04/2023			100.00000	16.74039	100.00000	16.70334			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	28.77682	100.00000	28.70711			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	17.19474	100.00000	17.15627			0.00	0	9,800,000.00
AIR03U	On	26/10/2014			100.00000	26.25511	100.00000	26.19151			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	16.74244	100.00000	16.70539			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.82885	100.00000	6.81304			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	37.56728	100.00000	37.48458			0.00	0	300,000.00
BAW10	On	01/10/2016			100.00000	10.10452	100.00000	10.08003			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	10.68393	100.00000	10.66016			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	16.28420	100.00000	16.23336			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	7.88163	100.00000	7.85702			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	37.00155	100.00000	36.88602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	19.72992	100.00000	19.68602			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.15975	100.00000	9.13755			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	57.81022	100.00000	57.66863			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.77099	100.00000	51.65514			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	26.89706	100.00000	26.83190			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.17920	100.00000	27.11873			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.68255	100.00000	11.65656			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.79020	100.00000	43.68412			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.74068	100.00000	17.69771			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.23036	100.00000	57.09171			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.50498	100.00000	19.45773			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.47695	100.00000	19.42977			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.28460	100.00000	13.25242			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.59129	100.00000	16.55110			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.87162	100.00000	12.84044			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.35013	100.00000	15.31294			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.35013	100.00000	15.31294			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.35013	100.00000	15.31294			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On	31/03/2016			100.00000	16.24840	100.00000	16.20904			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	17.27707	100.00000	17.23521			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.50498	100.00000	19.45773			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	14.96591	100.00000	14.92966			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	100.19391	8.00000	100.17234			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	12.98877	100.00000	12.95731			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	11.81748	100.00000	11.78886			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	11.81748	100.00000	11.78886			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	28.68368	100.00000	28.61420			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	82.98869	100.00000	82.80509			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	17.56168	100.00000	17.51914			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	13.90261	100.00000	13.85921			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.58224	100.00000	14.53672			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	12.39687	100.00000	12.35816			0.00	0	0.00
BAYA26	On	30/09/2017			100.00000	1.58712	100.00000	1.58217			0.00	0	185,000,000.00
BAYA27	On	30/09/2017			100.00000	1.79708	100.00000	1.78909			0.00	0	0.00
BAYA28	On	30/09/2013			100.00000	46.05725	100.00000	45.85249			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	20.63832	100.00000	20.58833			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			100.00000	17.64697	100.00000	17.60422			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	16.51804	100.00000	16.47802			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	15.18176	100.00000	15.13436			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.34089	100.00000	5.33078			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.10248	100.00000	19.05619			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.38539	100.00000	17.34328			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.73172	100.00000	10.70573			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.73172	100.00000	10.70573			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.97517	100.00000	12.94374			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.24276	100.00000	11.21553			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	74.59016	100.00000	74.28571			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	29.57927	100.00000	29.50683			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.43031	100.00000	18.38517			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.27105	100.00000	4.26165			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.95564	100.00000	9.93675			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028	Spot Bond			100.00000	11.11660	100.00000	11.09550			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.93983	100.00000	11.91342			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.85608	100.00000	31.77892			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	55.66174	100.00000	55.52689			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	42.50022	100.00000	42.39726			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	42.05114	100.00000	41.94927			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	56.25795	100.00000	56.37788			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	43.69569	100.00000	43.58984			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	83.03316	100.00000	82.84946			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.65690	100.00000	7.63815			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	27.49431	100.00000	27.42697			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	24.94795	100.00000	24.87006			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	59.85930	100.00000	59.72754			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.85685	100.00000	11.82813			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.91542	100.00000	11.88656			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	12.09113	100.00000	12.06185			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	12.67684	100.00000	12.64614			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	13.26256	100.00000	13.23042			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.90255	100.00000	14.86645			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.27188	100.00000	4.26153			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.90329	100.00000	9.87930			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.30970	100.00000	10.28473			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.48388	100.00000	10.45849			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.54194	100.00000	10.51640			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	11.23864	100.00000	11.21141			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	12.16759	100.00000	12.13811			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.67497	100.00000	2.66849			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.67497	100.00000	2.66849			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.84197	100.00000	8.82031			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.41217	100.00000	9.38912			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.56768	100.00000	9.54425			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.51105	8.00000	103.48862			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.03421	100.00000	10.00964			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.07410	100.00000	10.04943			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	2.38830	100.00000	2.38245			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	2.38830	100.00000	2.38245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	32.16058	100.00000	32.08979			0.00	0	4,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	82.02247	1,000.00000	80.21978			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.89214	100.00000	56.78421			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.17795	100.00000	12.14845			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.12321	100.00000	7.10595			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.51738	100.00000	7.49917			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.19923	100.00000	12.16969			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.55045	100.00000	12.52004			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.18902	100.00000	13.15707			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.84974	100.00000	15.81133			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.72505	100.00000	14.68938			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.68082	100.00000	57.53955			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.70850	100.00000	55.57354			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	88.78151	100.00000	88.57262			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.00000	38.73520	100.00000	38.61294			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.28010	100.00000	8.26004			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	95.88873	100.00000	95.64287			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.79544	100.00000	34.71884			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	23.23954	100.00000	23.18838			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.52512	100.00000	14.48994			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.20799	100.00000	31.13238			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.75947	100.00000	19.71598			0.00	0	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.40866	8.00000	116.38344			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.77831	100.00000	13.74492			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.46878	8.00000	119.44332			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.55064	100.00000	16.49896			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	15.12222	100.00000	15.08893			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.42139	100.00000	0.41953			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.96979	4.00000	151.93740			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.98312	100.00000	15.94774			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	15.12596	100.00000	15.09249			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.78014	100.00000	11.75377			0.00	0	32,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016	Spot Bond			100.00000	13.37198	100.00000	13.33924			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.23962	12.05000	100.21781			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	92.80613	100.00000	92.57922			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	37.91603	100.00000	37.82418			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	27.09457	100.00000	27.02893			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	92.61762	100.00000	92.38779			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.49216	100.00000	19.43064			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	84.71529	100.00000	84.52187			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	85.72472	100.00000	85.52854			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.77717	100.00000	31.69934			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.23357	100.00000	57.09340			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.23357	100.00000	57.09340			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	57.23357	100.00000	57.09340			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	60.67424	100.00000	60.52564			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On	20/06/2013	Spot Bond			100.00000	57.25914	100.00000	57.11890			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	57.00350	100.00000	56.86389			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	56.79899	100.00000	56.65988			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	61.25185	100.00000	61.10346			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	22.61243	100.00000	22.55766			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	55.72342	100.00000	55.58843			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	22.46797	100.00000	22.41353			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	57.00350	100.00000	56.86389			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	56.82455	100.00000	56.68539			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	23.23162	100.00000	23.17533			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	61.37319	100.00000	61.22450			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	61.19226	100.00000	61.04402			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			100.00000	61.15751	100.00000	61.00773			0.00	0	0.00
CLN140	On	20/06/2013	Spot Bond			100.00000	57.31026	100.00000	57.16991			0.00	0	0.00
CLN141	On	20/06/2013	Spot Bond			100.00000	57.13131	100.00000	56.99140			0.00	0	0.00
CLN143	On	20/09/2013	Spot Bond			100.00000	57.18244	100.00000	57.04240			0.00	0	0.00
CLN145	On	20/09/2013	Spot Bond			100.00000	54.59147	100.00000	54.46931			0.00	0	0.00
CLN147	On	19/04/2013	Spot Bond			13.64000	99.64013	13.64000	106.39723			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			100.00000	52.25523	100.00000	52.13830			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	62.91119	100.00000	62.75879			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.13706	100.00000	89.91881			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.72309	100.00000	40.62335			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.37090	100.00000	40.27203			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.37090	100.00000	40.27203			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.12803	100.00000	66.81414			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.96618	100.00000	22.91054			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.57020	100.00000	16.52963			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.38824	100.00000	16.34811			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.96270	100.00000	12.93095			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.39493	100.00000	36.30676			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	89.98202	100.00000	89.76415			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	82.89037	100.00000	82.70698			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	83.03153	100.00000	82.84783			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	82.94178	100.00000	82.75828			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	82.94178	100.00000	82.75828			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.14410	100.00000	32.06622			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.41814	100.00000	12.38773			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66770	100.00000	66.66769			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66770	100.00000	66.66769			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.01816	100.00000	12.98628			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.67820	100.00000	12.65030			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.01816	100.00000	12.98628			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.53668	100.00000	10.51115			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.78882	100.00000	33.70606			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.28142	100.00000	35.19501			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.35071	2.76000	100.34323			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.88471	100.00000	13.85107			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.43822	2.76000	106.41914			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			8.25000	100.87478	8.25000	100.85224			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.29756	100.00000	35.21111			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.01816	100.00000	12.98628			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.01816	100.00000	12.98628			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.71964	100.00000	3.71094			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.04503	2.40000	111.02611			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.23002	100.00000	13.19762			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	84.22774	100.00000	84.03674			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	84.90029	100.00000	84.70601			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.83688	100.00000	57.69523			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.36408	100.00000	41.26277			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.25305	100.00000	22.19913			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.32741	100.00000	22.27332			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	99.81779	8.52000	99.79504			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.52242	100.00000	22.46786			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.43960	100.00000	22.38524			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.97921	100.00000	10.95261			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.97921	100.00000	10.95261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			8.64500	104.05748	8.64500	104.03342			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	104.05748	8.64500	104.03342			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	34.87846	100.00000	34.79304			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	36.55484	100.00000	36.46532			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	14.48673	100.00000	14.45467			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	10.01435	100.00000	9.98982			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	10.89508	100.00000	10.86839			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	57.47481	100.00000	57.33404			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	57.49556	100.00000	57.35475			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	22.04602	100.00000	21.99262			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	22.04602	100.00000	21.99262			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.00000	37.26025	100.00000	37.18567			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			100.00000	95.27985	100.00000	95.03740			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			100.00000	65.37399	100.00000	65.21562			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			100.00000	65.37399	100.00000	67.22990			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.00000	14.53718	100.00000	14.50808			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			100.00000	9.94136	100.00000	9.91727			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.00000	92.21013	100.00000	91.98301			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On	20/03/2017			100.00000	9.97113	100.00000	9.95117			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	21.35107	100.00000	21.29934			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.19491	100.00000	10.17022			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	101.14881	9.35000	101.12369			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	101.14881	9.35000	101.12369			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	21.29934	100.00000	21.24774			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	21.31866	100.00000	21.26701			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.83956	100.00000	14.80362			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.78492	100.00000	14.74910			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	20.10179	100.00000	20.05257			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.53356	100.00000	14.49836			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	19.57254	100.00000	19.52460			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	19.57254	100.00000	19.52460			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	19.57254	100.00000	19.52460			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	19.57254	100.00000	19.52460			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	19.57254	100.00000	19.52460			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	19.73343	100.00000	19.68509			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On	26/03/2017	Spot Bond			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.31306	100.00000	9.29025			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	100.33902	9.65000	100.31290			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	29.28687	100.00000	29.21515			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	29.46106	100.00000	29.38969			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	78.04072	100.00000	77.82514			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	38.99051	100.00000	38.89501			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	38.99051	100.00000	38.89501			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.30529	100.00000	9.27624			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.41600	100.00000	10.39049			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.96528	100.00000	13.93145			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.96489	100.00000	11.93560			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.66060	100.00000	8.63939			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.60897	100.00000	8.58788			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.66060	100.00000	8.63939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On	22/05/2017			100.00000	8.34075	100.00000	8.31471			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.37827	100.00000	12.33962			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	12.33962	100.00000	12.30110			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.63995	100.00000	8.61878			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.21745	100.00000	18.17283			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.43668	100.00000	10.40374			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.49793	100.00000	16.44585			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.06369	100.00000	16.01299			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.77699	100.00000	16.72403			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	11.10527	100.00000	11.07022			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	11.10527	100.00000	11.07022			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	11.10527	100.00000	11.07022			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	11.10527	100.00000	11.07022			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	11.12378	100.00000	11.07486			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.06847	100.00000	2.05937			0.00	0	0.00
CLN290	On	26/06/2017			100.00000	1.78511	100.00000	1.77652			0.00	0	0.00
CLN291	On	26/06/2017			100.00000	1.78511	100.00000	1.77652			0.00	0	0.00
CLN292	On	26/06/2017			100.00000	1.78511	100.00000	1.77652			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On	30/06/2017	Spot Bond			100.00000	1.77457	100.00000	1.76641			0.00	0	100,000,000.00
CLN294	On	26/06/2017	Spot Bond			100.00000	1.77703	100.00000	1.76837		13,000,000,000,000.00	130,000,000	130,000,000	130,000,000.00
CLN295	On	30/06/2017	Spot Bond			100.00000	1.77504	100.00000	1.76678			0.00	0	105,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.35768	100.00000	19.31507			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.35768	100.00000	19.31507			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
CLN44	On	31/03/2013	Spot Bond			100.00000	68.83778	100.00000	68.71007			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	87.27287	100.00000	87.06704			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	87.26212	100.00000	87.05631			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	109.89822	100.00000	109.67338			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	104.96979	100.00000	104.76410			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	87.25136	100.00000	87.04557			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.98809	100.00000	71.84830			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.29135	100.00000	64.13560			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.29135	100.00000	64.13560			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.83963	100.00000	8.81822			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	70.34938	100.00000	70.19369			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	70.36529	100.00000	70.20956			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	87.26212	100.00000	87.05631			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	87.26212	100.00000	87.05631			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.08693	100.00000	14.05243			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	72.99790	100.00000	72.83634			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.93983	100.00000	11.91342			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00208	100.00000	0.00208			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00232	100.00000	0.00232			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.46212	100.00000	10.43677			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.46212	100.00000	10.43677			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.34329	100.00000	11.31550			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.55350	100.00000	9.53011			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.86712	100.00000	8.84540			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	66.46389	100.00000	66.25639			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.97038	100.00000	8.94840			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On	24/07/2017	Spot Bond			100.00000	12.18732	100.00000	12.13314			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	16.18469	100.00000	16.14847			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	71.98682	100.00000	71.82750			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.82556	100.00000	12.79717			0.00	0	50,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	16.15096	100.00000	16.11521			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	21.01152	100.00000	20.96502			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	11.26725	100.00000	11.24203			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	82.91806	100.00000	82.74049			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.68396	5.86800	103.66764			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.75685	7.17500	99.73759			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.88002	100.00000	9.85609			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	21.07603	100.00000	21.02441			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.90504	100.00000	19.81751			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	88.37261	100.00000	88.16468			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.48012	100.00000	69.35169			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42On	03/04/2013	Spot Bond				100.00000	71.10686	100.00000	70.97567			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.01437	100,000.00000	0.01342				0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	18.45117	100.00000	18.37002				0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond			100.00000	50.81215	100.00000	50.58870				0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	55.24910	100.00000	55.12749				0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	23.68453	100.00000	23.63211				0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	11.09494	100.00000	11.07052				0.00	0	77,800,000.00
DV23 On	27/02/2023	Spot Bond			100.00000	11.01373	100.00000	10.98949			32,000,000,000.00	320,000	186,510,000.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	15.87025	100.00000	15.83532				0.00	0	30,417,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	16.39762	100.00000	16.85410				0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.00000	23.24781	100.00000	23.17444				0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond			100.00000	9.80767	100.00000	9.77672				0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond			100.00000	4.13761	100.00000	4.12455				0.00	0	0.00
EFC04 On	31/08/2017	Spot Bond			100.00000	1.74555	100.00000	1.74005				0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	16.89589	100.00000	16.85673				0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond			1.75000	114.73384	1.75000	114.71644				0.00	0	34,500,000.00
EMM01 On	28/07/2020	Spot Bond			100.00000	12.56292	100.00000	12.53526				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	11.51042	100.00000	11.48466			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.58865	8.00000	119.56317			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.41918	100.00000	16.37941			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	92.98217	100.00000	92.75201			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	89.27509	100.00000	89.06304			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	30.15035	100.00000	30.08085			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.63469	100.00000	25.57826			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.55718	100.00000	18.51172			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.34455	100.00000	10.31225			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	91.96713	100.00000	91.74004			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.72091	100.00000	22.66587			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.23817	100.00000	92.01042			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	30.07182	100.00000	29.99898			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.35110	100.00000	92.12307			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	30.79077	100.00000	30.71619			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10 On	17/08/2013	Spot Bond				100.00000	61.62256	100.00000	61.47327			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	29.57753	100.00000	29.50589			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	16.60297	100.00000	16.56275			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	61.63921	100.00000	61.48989			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				100.00000	17.32595	100.00000	17.28738			25,000,000,000.00	250,000	61,650,000.00
ES18 On	20/04/2018	Spot Bond				9.25000	104.34104	9.25000	104.31527			1,295,000,000.00	140,000	406,031,000.00
ES23 On	25/01/2023	Spot Bond				10.00000	102.03569	10.00000	102.00863			12,950,000,000.00	1,295,000	273,295,000.00
ES26 On	02/04/2026	Spot Bond				7.85000	100.14819	7.85000	100.12700			10,048,000,000.00	1,280,000	17,280,000.00
ES33 On	15/09/2033	Spot Bond				8.94500	86.92014	8.88000	87.44731			1,001,840,000,000.00	112,000,000	720,750,000.00
FIFB01 On	24/08/2015	Spot Bond				100.00000	18.26554	100.00000	18.18522			0.00	0	0.00
FIFC02 On	14/12/2012	Spot Bond				100.00000	86.97543	100.00000	86.77410			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	12.06568	100.00000	12.03645			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	11.74139	100.00000	11.71295			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				100.00000	62.31256	100.00000	62.16161			0.00	0	0.00
FR2B3C On	15/08/2013	Spot Bond				100.00000	62.45198	100.00000	62.30068			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond				8.37500	100.88216	8.37500	100.85945			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond				100.00000	63.14902	100.00000	62.99604			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond				100.00000	28.46528	100.00000	28.40159			0.00	0	17,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	11.44581	100.00000	11.42049			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	94.44491	100.00000	94.20460			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	87.52342	100.00000	87.31700			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.76021	100.00000	9.73630			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.65863	100.00000	7.63987			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	11.02316	100.00000	10.99646			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.88884	100.00000	15.85367			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.80235	100.00000	8.78080			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.96408	100.00000	43.86274			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	60.08963	100.00000	59.95737			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.61621	100.00000	3.60787			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	100,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.65300	100.00000	2.64710			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.54085	100.00000	4.53081			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.35399	100.00000	0.35332			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02355	100.00000	0.02351			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02171	100.00000	0.02167			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	37.28591	100.00000	37.20338			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	65.10994	100.00000	64.95221			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.31500	100.00000	14.28031			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	43.23559	100.00000	43.14906			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.98832	100.00000	39.90829			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.96528	100.00000	13.93145			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.96528	100.00000	13.93145			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	10.21486	100.00000	10.18985			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.75763	100.00000	13.72430			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.36438	100.00000	10.33900			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	60.50371	100.00000	60.35714			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.45819	100.00000	13.42523			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.02201	100.00000	8.99991			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.86873	100.00000	9.84457			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.81678	100.00000	29.74375			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On	20/06/2017	Spot Bond			100.00000	8.82400	100.00000	8.79306			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.32509	100.00000	9.28854			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.30468	100.00000	13.27210			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.84808	100.00000	9.82396			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.81001	100.00000	11.78109			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.68771	100.00000	12.65664			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.40407	100.00000	9.38103			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.62252	100.00000	10.59651			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.91650	100.00000	13.88242			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.22625	100.00000	11.19081			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.44167	100.00000	7.40861			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.05305	100.00000	13.01185			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.36376	100.00000	15.31527			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.91584	100.00000	11.87822			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.64172	100.00000	12.60181			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.64998	100.00000	14.60373			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.67004	100.00000	13.62690			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.24278	100.00000	15.19467			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133 On	20/09/2017	Spot Bond			100.00000	16.11384	100.00000	16.06297			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.61369	100.00000	14.56755			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.79516	100.00000	14.74845			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.82319	100.00000	12.78271			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.21031	100.00000	13.16862			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.55733	100.00000	15.50822			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.37585	100.00000	15.32732			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.87984	100.00000	14.83287			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.58152	100.00000	15.53234			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.36759	100.00000	13.32540			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.96423	100.00000	11.92646			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	10.22212	100.00000	10.18985			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	16.27110	100.00000	16.21975			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	30.42628	100.00000	30.33024			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	20.17933	100.00000	20.11564			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	3.14110	100.00000	3.12632			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	9.20676	100.00000	9.17770			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.63861	100.00000	1.63343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On	20/09/2017	Spot Bond			100.00000	1.65524	100.00000	1.64255			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	37.89863	100.00000	37.81475			120,019,800,000.00	1,200,198	1,200,198.00
FRC29	On	22/07/2014	Spot Bond			100.00000	32.79505	100.00000	32.71560			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.58935	100.00000	16.54873			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.55675	100.00000	13.52355			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.72671	100.00000	45.61593			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.82974	6.90500	100.81083			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.40470	100.00000	9.38167			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	66.15689	100.00000	65.99663			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.45705	100.00000	27.38980			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.27934	100.00000	10.25444			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.10751	5.87500	101.09161			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.80826	100.00000	11.77935			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.89924	100.00000	11.87009			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.30080	100.00000	5.28913			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.91851	100.00000	25.86934			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.85763	100.00000	4.84693			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	6.79667	100.00000	6.78172			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.71620	100.00000	9.69777			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	85.16214	100.00000	84.96771			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.47937	100.00000	11.45155			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.48715	100.00000	16.44678			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.14946	100.00000	16.10991			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.50194	100.00000	14.46643			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.74689	4.73000	106.72211			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.56515	100.00000	85.36979			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.70661	100.00000	14.67059			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.39989	100.00000	9.37687			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.52640	100.00000	10.50062			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.79026	100.00000	23.73199			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.04207	100.00000	12.01257			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.65291	100.00000	11.62437			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	84.76122	100.00000	84.56771			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.75078	100.00000	84.55730			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	87.33497	100.00000	87.16955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	87.33669	100.00000	87.17128			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	87.34360	100.00000	87.17817			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	84.72287	100.00000	84.52900			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.08799	100.00000	10.06780			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.42584	100.00000	14.39697			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.07783	100.00000	10.05766			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	22.13936	100.00000	22.09504			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.99369	100.00000	14.96368			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.40242	100.00000	14.36753			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	63.61805	100.00000	63.46393			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	66.18192	100.00000	66.02159			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	63.69286	100.00000	63.53857			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	66.26249	100.00000	66.10197			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	63.87702	100.00000	63.72228			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	63.93457	100.00000	63.77969			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	64.53886	100.00000	64.38250			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	65.28126	100.00000	65.12311			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	65.74742	100.00000	65.58814			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	22.20986	100.00000	22.15785			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	59.58824	100.00000	59.44230			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.52169	100.00000	32.44290			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	18.90577	100.00000	19.30300			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.50578	100.00000	14.47064			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.81410	100.00000	9.30063			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.36404	100.00000	8.34377			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.00629	100.00000	10.98540			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.25985	100.00000	3.25267			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.17768	100.00000	8.15787			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.52916	100.00000	3.52102			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.30350	100.00000	13.27128			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.70505	100.00000	10.67912			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	97.34814	100.00000	97.09263			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	64.85538	100.00000	64.69827			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	8.06887	100.00000	8.04933			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.84161	100.00000	38.74648			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	104.04220	2.00000	104.02571			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	82.64738	100.00000	82.46249			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	84.35991	100.00000	84.16775			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	60.28152	100.00000	60.09331			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.91532	100.00000	0.91246			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.53649	100.00000	14.49061			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	58.19773	100.00000	58.01405			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	57.46644	100.00000	57.28505			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.06836	100.00000	8.04317			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.52422	100.00000	18.46576			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	9.01229	100.00000	8.98384			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.28352	100.00000	28.19425			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.53379	100.00000	16.48161			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	34.64150	100.00000	34.48749			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	62.22441	100.00000	61.94471			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.93527	100.00000	28.87052			0.00	0	11,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	21.96264	100.00000	21.91349			0.00	0	1,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.26811	9.00000	97.24446			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.55970	8.00000	102.53749			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.59979	100.00000	16.56305			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.38960	9.00000	102.37315			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	14.05993	100.00000	14.02882			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.58324	100.00000	10.55995			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.86779	100.00000	11.84153			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.86569	100.00000	13.83172			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.01862	100.00000	16.96548			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.94938	9.48500	99.92407			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	75.45257	100.00000	75.30375			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	81.01547	100.00000	80.84597			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	76.22669	100.00000	76.07663			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	97.05832	100.00000	96.80752			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	91.40208	100.00000	91.17696			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA292 On	15/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
GRA298 On	15/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRA299 On	18/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
GRB88 On	26/10/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	4,000,000.00
GRD164 On	18/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
GRD175 On	11/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
GRD176 On	17/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRD177 On	01/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRD178 On	05/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD180 On	16/01/2013	Spot Bond			100.00000	99.99891	100.00000	99.99878			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.40679	100.00000	7.38884			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.18171	100.00000	9.15948			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	91.43588	100.00000	91.21066			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	91.45841	100.00000	91.23315			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	91.51474	100.00000	91.28933			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	91.71752	100.00000	91.49161			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	20.67998	100.00000	20.62933			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.15369	100.00000	11.12667			0.00	0	15,000,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.22039	100.00000	13.18836			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.45991	100.00000	10.43430			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.82725	100.00000	22.77195			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.75843	100.00000	10.73208			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.42749	100.00000	18.34646			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	9.20170	100.00000	9.16078			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			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	65.78563	100.00000	65.62626			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	65.78563	100.00000	65.62626			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	58.28964	100.00000	58.17936			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	64.43693	100.00000	64.31467			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	66.64893	100.00000	66.48747			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.53776	100.00000	18.49286			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	20.22736	100.00000	20.17836			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2On	19/07/2013	Spot Bond			100.00000	65.92852	100.00000	65.76880			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	66.79778	100.00000	66.63596			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	18.92810	100.00000	18.88225			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	20.61770	100.00000	20.56775			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	66.11309	100.00000	65.95293			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	67.06570	100.00000	66.90324			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	19.42996	100.00000	19.38289			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	21.11955	100.00000	21.06840			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	66.76801	100.00000	66.60627			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	67.42293	100.00000	67.25960			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	20.04335	100.00000	19.99479			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	67.57178	100.00000	67.40809			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	68.76254	100.00000	68.59596			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	11.53648	100.00000	11.51109		1,000,000,000.00	10,000	35,423,000.00	
HWAY23On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	97,150,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	7.24397	100.00000	7.22794			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	10.79277	100.00000	10.76902			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	10.79277	100.00000	10.76902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	31/01/2025	Spot Bond			1.14000	111.08898	1.10000	111.56170			96,900,000,000.00	85,000,000	112,345,392.00
I2038	On	31/01/2038	Spot Bond			1.89000	108.48007	1.85000	109.30939			37,800,000,000.00	20,000,000	11,498,813.00
I2050	On	31/12/2050	Spot Bond			1.91000	117.40642	1.91000	117.38771			0.00	0	25,913,428.00
IBC01	On	16/03/2015	Spot Bond			100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	86.12116	100.00000	85.92180			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	87.29404	100.00000	87.08913			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.53718	100.00000	23.48451			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	86.45532	100.00000	86.25379			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.88516	100.00000	20.83400			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.22282	100.00000	15.18555			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.87008	100.00000	55.73325			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.60449	100.00000	39.50750			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	39.26450	100.00000	39.16833			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.76373	100.00000	37.67923			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.62399	100.00000	15.58902			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.63988	100.00000	11.61384			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.76837	100.00000	38.68256			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.38743	100.00000	31.31140			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	29.32659	100.00000	29.25554			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.51505	1.75000	106.49888			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.15165	8.27000	101.12938			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.97785	100.00000	21.92460			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.09516	100.00000	10.07071			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.87616	100.00000	5.86323			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.25985	100.00000	3.25267			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.15722	100.00000	19.09742			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.93926	100.00000	8.91134			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.16511	8.76500	100.14150			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.58340	100.00000	16.53106			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.74586	100.00000	9.71511			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	69.26936	100.00000	69.11690			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.57180	100.00000	19.52848			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.57180	100.00000	19.52848			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.94381	5.00000	100.93028			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.61267	100.00000	14.56705			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.34817	100.00000	14.30337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	17.97805	100.00000	17.93804			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.20989	100.00000	20.16038			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.20989	100.00000	20.16038			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.42590	100.00000	9.39648			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.75506	100.00000	7.73606			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	70.24029	100.00000	69.86655			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	66.71757	100.00000	66.41767			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	64.53195	100.00000	64.23863			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.05094	100.00000	22.00159			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	56.49821	100.00000	56.22934			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	68.20906	100.00000	68.05892			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.63755	100.00000	16.59724			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	68.58170	100.00000	68.58169			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	100.39696	100.00000	100.12924			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	77.33051	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
IND147	On	22/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678		4,000,000,000,000.00	40,000,000	40,000,000.00	
IND242	On	16/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On	29/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.44798	100,000.00000	2.40208			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On	29/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On	08/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	40.47446	100.00000	39.84816			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	37.88333	100.00000	37.42072			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	36.28874	100.00000	35.92275			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	35.20940	100.00000	34.90696			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	34.43065	100.00000	34.17309			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	33.84239	100.00000	33.61819			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	33.38242	100.00000	33.18396			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	33.01292	100.00000	32.83492			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	32.70961	100.00000	32.54827			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	32.45617	100.00000	32.30864			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	64.47577	100.00000	64.19224			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	89.14670	100.00000	88.72817			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.04229	100.00000	61.89199			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.64825	100.00000	13.61518			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.27707	100.00000	17.23521			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.24840	100.00000	16.20904			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	93.82361	100.00000	93.59643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012	Spot Bond			100.00000	87.25889	100.00000	87.05357			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.36535	100.00000	8.34486			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	76.18565	100.00000	76.03568			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.31181	100.00000	23.25472			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.99593	100.00000	9.97145			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.82839	100.00000	85.63062			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	74.59294	100.00000	74.29338			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.07069	6.50000	100.05890			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	77.78701	100.00000	77.57273			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	65.64415	100.00000	65.43920			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	88.04255	100.00000	87.83442			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	87.04011	100.00000	86.83674			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.07500	100.00000	10.04320			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	83.29097	100.00000	83.10629			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	27.26394	100.00000	27.17881			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On	07/03/2013	Spot Bond			100.00000	75.51867	100.00000	75.20661			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	51.25541	100.00000	51.02754			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	72.22222	100.00000	71.93676			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	71.93676	100.00000	71.65354			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.00000	69.87952	100.00000	69.46108			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.00000	47.00087	100.00000	46.67345			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.00000	47.00087	100.00000	46.67345			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.00000	69.87952	100.00000	69.46108			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	13.92618	100.00000	13.82917			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.28412	100.00000	9.21945			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	95.73587	100.00000	95.48912			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.15873	100.00000	64.00330			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.63195	100.00000	43.52625			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.63195	100.00000	43.52625			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	46.32273	100.00000	46.21051			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.95242	100.00000	44.84233			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.65986	100.00000	21.60739			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	22.55565	100.00000	22.50100			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.25372	100.00000	41.15269			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.58550	100.00000	16.53372			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.56685	100.00000	10.53386			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.06432	100.00000	8.03915			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	99.90592	8.80000	99.88242			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.80646	100.00000	36.72410			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.43881	100.00000	15.40101			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.62757	100.00000	11.60156			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.95277	100.00000	22.89716			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.41290	100.00000	16.37270			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.42419	100.00000	23.37235			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.48667	100.00000	9.46344			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.51048	100.00000	8.48963			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.52089	2.75000	100.51342			0.00	0	220,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.13439	2.60000	103.11630			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	56.27561	100.00000	56.01395			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.77262	100.00000	7.74836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On	11/07/2022	Spot Bond			100.00000	8.05515	100.00000	8.01973			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.81149	100.00000	10.76394			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.38634	100.00000	0.38462			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00627	100.00000	0.00624			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.49048	100.00000	71.35784			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	82.91730	100.00000	82.73385			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.57764	100.00000	20.53234			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.09585	100.00000	11.06896			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.03987	2.60000	102.02198			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	49.33635	100.00000	49.22686			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702		17,500,000,000,000.00	175,000,000	175,000,000.00	
IVA305	On	31/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On	14/03/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On	22/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	43.59455	100.00000	42.76090			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	39.58273	100.00000	39.01366			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	37.35509	100.00000	36.92484			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	35.94009	100.00000	35.59480			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	34.96232	100.00000	34.67420			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	34.24648	100.00000	33.99942			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On	21/11/2013	Spot Bond			100.00000	33.69987	100.00000	33.48367			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	33.26887	100.00000	33.07672			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	32.92033	100.00000	32.74744			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	32.63268	100.00000	32.47554			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	32.39124	100.00000	32.24724			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.36774	100.00000	55.23360			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.31611	100.00000	8.29597			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.20776	100.00000	31.13215			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	12.16441	100.00000	12.11092			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	99.44134	100.00000	98.88889			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	64.47577	100.00000	64.19224			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	88.85825	100.00000	88.44688			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.86229	100.00000	66.70032			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.46904	100.00000	66.30802			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	80.60416	100.00000	80.43659			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	76.51141	100.00000	76.36081			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.56565	100.00000	2.55585			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	78.82783	100.00000	78.66395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	70.10844	100.00000	69.97861			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.29214	100.00000	19.24967			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.79703	100.00000	44.68851			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.59936	100.00000	19.55135			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.97401	100.00000	15.91395			0.00	0	8,600,000.00
LGL03	On	03/04/2018	Spot Bond			100.00000	1.59862	100.00000	1.59254			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	49.33635	100.00000	49.22686			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	64.19224	100.00000	63.90994			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.63878	100.00000	65.47977			0.00	0	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
MBF019 On	15/04/2014	Spot Bond			100.00000	31.16238	100.00000	31.08689			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	60.15622	100.00000	60.01049			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	28.65751	100.00000	28.58808			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	81.20902	100.00000	81.20902			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	26.39018	100.00000	26.32625			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.21040	100.00000	16.15978			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	9.38188	100.00000	9.31222			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.00000	1.79571	100.00000	1.78789			0.00	0	8,300,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	96.34576	100.00000	96.09871			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	96.49923	100.00000	96.25116			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.68476	100.00000	44.57651			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.50531	100.00000	90.28511			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.71302	100.00000	44.60470			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	91.92654	100.00000	91.70123			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.48110	100.00000	42.37819			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.98889	100.00000	30.91383			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.57243	100.00000	22.51714			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.34692	100.00000	22.29279			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.73157	100.00000	5.71754			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.99310	100.00000	13.95883			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	105.00992	8.00000	104.98741			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.16228	100.00000	85.96237			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.88014	100.00000	20.82900			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.47602	100.00000	25.41932			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.51650	100.00000	25.45971			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.86930	100.00000	10.84511			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.60217	100.00000	9.58104			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.44741	100.00000	9.42661			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	100.09247	8.59000	100.06934			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.40992	9.34000	102.38452			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.58080	10.01000	102.55357			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.41380	100.00000	27.35312			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.77458	100.00000	11.74574			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.99743	100.00000	6.98029			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.96620	100.00000	10.93935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	17.44611	100.00000	17.40708			0.00	0	26,000,000.00
MIL01	On	31/05/2015	Spot Bond			100.00000	17.93240	100.00000	17.87580			0.00	0	0.00
MIL02	On	31/05/2017	Spot Bond			8.78500	103.12509	8.78500	103.10087			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	59.78824	100.00000	59.64180			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.87028	8.00000	104.84781			0.00	0	9,100,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	33.90723	100.00000	33.83260			0.00	0	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.02330	100.00000	20.97701			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	14.18978	100.00000	14.15855			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	50.50621	100.00000	50.39443			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.63051	100.00000	6.61445			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11344	100.00000	0.11317			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.94521	100.00000	6.92838			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.03103	100.00000	7.01400			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.51607	100.00000	6.50029			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.58474	100.00000	6.56878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020	Spot Bond			100.00000	6.69917	100.00000	6.68294			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.75639	100.00000	6.74002			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.82505	100.00000	6.80852			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.99670	100.00000	6.97975			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.11113	100.00000	7.09391			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.23702	100.00000	7.21948			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.35145	100.00000	7.33364			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.40866	100.00000	7.39072			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.09528	100.00000	8.07567			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.89632	100.00000	8.87477			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11344	100.00000	0.11317			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11344	100.00000	0.11317			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.29148	100.00000	31.21567			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	22.29202	100.00000	22.23802			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	21.09006	100.00000	21.03898			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.55382	100.00000	9.53068		375,600,000,000.00	0.00	3,756,000	5,303,000.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	17.30897	100.00000	17.23285			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	9.67946	100.00000	9.63688			0.00	0	125,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.41943	100.00000	19.37597			0.00	0	14,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	16.16383	100.00000	16.12423			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.50639	100.00000	12.47841			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02355	100.00000	0.02351			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.66680	100.00000	66.50529			0.00	0	300,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.83518	100.00000	25.77800			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.64929	100.00000	18.60411			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.53635	100.00000	9.51325			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.74799	100.00000	36.66577			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	38.26795	100.00000	38.17423			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.20010	100.00000	15.16610			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.93399	100.00000	11.90476			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	80.11910	100.00000	79.96211			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	97.45875	100.00000	97.20494			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	87.57405	100.00000	87.36751			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.07566	100.00000	27.02429			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.19937	100.00000	34.13449			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.82026	100.00000	25.77127			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	24.48458	100.00000	24.43825			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	21.80147	100.00000	21.74866			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	86.46808	100.00000	86.26651			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	83.92119	100.00000	83.73132			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	83.71691	100.00000	83.52794			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	83.71691	100.00000	83.52794			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	83.71691	100.00000	83.52794			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	20.23342	100.00000	20.18441			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	20.12073	100.00000	20.07199			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.27264	100.00000	17.23079			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.37718	100.00000	16.33707			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.77158	100.00000	12.74030			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.15734	100.00000	11.13623			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.25209	100.00000	14.21757			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.99071	100.00000	14.95439			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	14.17076	100.00000	14.13644			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.81155	100.00000	11.78293			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	99.03005	100.00000	98.85631			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	8.07644	100.00000	8.06112			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	59.73673	100.00000	59.59201			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	39.43007	100.00000	39.35114			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	39.36056	100.00000	39.28178			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	14.86379	100.00000	14.79843			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.91890	100.00000	10.87089			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.85248	100.00000	1.84377			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	9.26381	100.00000	9.21867			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.32304	100.00000	19.27980			0.00	0	500,000.00
NED12A	On	14/12/2012			100.00000	85.90944	100.00000	85.71058			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	89.08202	100.00000	88.87581			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.08132	100.00000	51.96478			0.00	0	0.00
NED8	On	08/02/2014			100.00000	41.14717	100.00000	41.05660			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.47293	100.00000	7.45482			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	21.17628	100.00000	21.12967			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.47637	100.00000	11.44857			0.00	0	0.00
NET41	On	16/02/2013			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001On	04/09/2015	Spot Bond			100.00000	10.26077	100.00000	10.21515			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond			100.00000	10.72836	100.00000	10.70348			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond			100.00000	11.24257	100.00000	11.21782			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.82307	100.00000	11.79442			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	99.23003	6.82500	99.21178			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	100.02843	6.58500	100.01068			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	60.60014	100.00000	60.45334			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	15.49371	100.00000	15.44534			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.04755	100.00000	12.01836			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	100.07478	6.92500	100.05611			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	60.79751	100.00000	60.65023			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	15.66576	100.00000	15.61685			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.27202	100.00000	12.24228			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	100.12927	7.32500	100.10953			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	61.06068	100.00000	60.91275			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	15.98270	100.00000	15.93280			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	90.74243	100.00000	90.52111			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	61.09905	100.00000	60.95104			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B7On	22/11/2012	Spot Bond			100.00000	90.87630	100.00000	90.65465			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	61.31835	100.00000	61.16981			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	90.94323	100.00000	90.72142			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	61.59248	100.00000	61.44328			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.94885	100.00000	61.79877			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.45489	100.00000	9.43199			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.44954	8.21500	99.42756			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	59.43053	100.00000	59.29352			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	41.12829	100.00000	41.03776			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.97807	100.00000	16.94049			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.53058	100.00000	17.49198			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.29276	100.00000	8.27354			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	16.37553	100.00000	16.33928			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.05371	100.00000	64.89612			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.77763	100.00000	30.70307			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.64768	100.00000	30.57343			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.36532	100.00000	11.33779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	22.49745	100.00000	22.44295			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	66.22667	100.00000	65.93543			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	20.46381	100.00000	20.37381			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.17237	100.00000	12.14288			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.69288	100.00000	13.65970			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.72755	100.00000	13.69429			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.55970	100.00000	14.52444			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.48433	100.00000	15.44681			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.26320	100.00000	21.21168			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	20.54031	100.00000	20.49485		1,800,000,000,000.00	18,000,000	110,100,000.00	
OTCA05	On	30/04/2013	Spot Bond			100.00000	64.93943	100.00000	64.78212			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.94643	100.00000	31.86905			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	64.85269	100.00000	64.69558			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.71230	100.00000	31.63548			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.49265	100.00000	13.45996			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	96.58565	100.00000	96.33672			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.31193	100.00000	5.28857			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	96.97470	100.00000	96.72476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	21.00245	100.00000	20.95157			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	6.01967	100.00000	6.00493			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	57.50016	100.00000	57.31866			0.00	0	0.00
PMM04	On	25/01/2013			98.17000	77.49081	98.17000	77.32964			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	53.15507	100.00000	53.03710			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	91.82478	100.00000	91.60027			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.52755	100.00000	27.46012			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	88.72373	100.00000	88.51883			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	85.67889	100.00000	85.48102			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	57.18912	100.00000	57.04905			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	57.34439	100.00000	57.20395			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	57.54625	100.00000	57.40531			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	85.72113	100.00000	85.52316			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.67003	100.00000	27.60226			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	88.91594	100.00000	88.71059			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	57.60319	100.00000	57.46210			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013	Spot Bond			100.00000	57.86715	100.00000	57.72543			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	85.79507	100.00000	85.59693			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.98855	100.00000	27.92000			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	58.06901	100.00000	57.92678			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	85.98518	100.00000	85.78659			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	28.34059	100.00000	28.27117			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	58.48307	100.00000	58.33984			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	42.38037	100.00000	42.27770			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	108.20746	13.50000	108.13093			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.84414	100.00000	20.79750			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00225	100.00000	0.00224			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			5.31000	122.86547	5.30500	122.86292			163,274,390,955,630.00	748,472,873	24,840,718,291.00
R158	On	15/09/2015	Spot Bond			13.50000	108.20746	13.50000	108.13093			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.26406	100.00000	9.24333			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	108.20746	13.50000	108.13093			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.11736	100.00000	4.10815			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	58.21089	100.00000	58.08275			0.00	0	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	21/12/2026	Spot Bond			7.51500	128.91894	7.48000	129.24954			94,619,819,322,315.00	590,794,321	10,736,498,162.00
R187P	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			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			212.56059	106.17542	212.53504	105.86366			14,319,781,827,120.00	67,368,000	1,564,723,000.00
R197	On	07/12/2023	Spot Bond			1.14000	280.14189	1.06000	282.09538			17,670,000,000.00	15,500,000	144,626,249.00
R201	On	21/12/2014	Spot Bond			4.80500	110.75904	4.79500	110.76642			15,215,037,305,000.00	166,501,000	3,765,870,600.00
R202	On	07/12/2033	Spot Bond			1.82000	208.66080	1.77000	210.27529			45,518,200,000.00	25,010,000	1,218,969,930.00
R2023	On	28/02/2023	Spot Bond			7.03500	106.03276	6.97500	106.46566			36,814,621,385,325.00	233,066,295	3,970,600,000.00
R203	On	15/09/2017	Spot Bond			5.77000	111.05785	5.74500	111.15322			16,082,490,200,000.00	787,260,000	8,412,480,000.00
R204	On	21/12/2018	Spot Bond			6.08000	112.18486	6.05000	112.32884			12,567,694,400,000.00	067,055,000	5,471,245,288.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.92691	8.75000	100.90304			8,777,720,000,000.00	003,168,000	1,478,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	37.30489	100.00000	37.21451			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.96000	104.82191	4.95500	104.81418			5,431,051,200,000.00	094,970,000	1,800,628,000.00
R207	On	15/01/2020	Spot Bond			6.43000	106.38111	6.39000	106.59920			34,825,057,468,000.00	416,027,600	7,588,279,000.00
R208	On	31/03/2021	Spot Bond			6.59500	101.15852	6.54500	101.46390			54,518,886,500,000.00	266,700,000	10,590,825,012.00
R209	On	31/03/2036	Spot Bond			8.35500	78.64521	8.29000	79.18140			42,917,696,640,000.00	136,768,000	10,745,503,900.00
R210	On	31/03/2028	Spot Bond			1.53000	158.88573	1.53000	158.86250			11,857,500,000.00	7,750,000	43,676,652.00
R211	On	31/01/2017	Spot Bond			0.30000	122.98633	0.30000	122.97248			32,361,000,000.00	107,870,000	1,265,467,406.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.12000	128.30999	1.04000	129.14549			827,680,000,000.00	739,000,000	1,319,047,426.00
R213	On	28/02/2031	Spot Bond			8.09500	90.35855	8.04000	90.82231			11,036,763,475,000.00	363,405,000	3,447,833,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.69152	6.50000	100.67372			19,807,027,500,000.00	047,235,000	5,663,513,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.89933	100.00000	46.79438			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	31.26622	100.00000	31.19625			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.84414	100.00000	20.79750			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.89610	100.00000	13.86500			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.26406	100.00000	9.24333			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.17604	100.00000	6.16222			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.11736	100.00000	4.10815			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	56.71066	100.00000	56.58515			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.80711	100.00000	37.72343			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	25.20474	100.00000	25.14895			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.80316	100.00000	16.76597			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.20211	100.00000	11.17731			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.46807	100.00000	7.45154			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	4.97871	100.00000	4.96769			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.31914	100.00000	3.31180			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.21276	100.00000	2.20786			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.47517	100.00000	1.47191			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.98345	100.00000	0.98127			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.65563	100.00000	0.65418			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43709	100.00000	0.43612			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.29139	100.00000	0.29075			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19426	100.00000	0.19383			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12951	100.00000	0.12922			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08634	100.00000	0.08615			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05756	100.00000	0.05743			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03837	100.00000	0.03829			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02558	100.00000	0.02553			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01705	100.00000	0.01702			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01137	100.00000	0.01134			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00758	100.00000	0.00756			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00505	100.00000	0.00504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	0.00337	100.00000	0.00336			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00225	100.00000	0.00224			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00150	100.00000	0.00149			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00067	100.00000	0.00066			0.00	0	0.00
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	41.65798	100.00000	41.55596			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	67.64739	100.00000	67.48351			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	15.35873	100.00000	15.32152			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.53839	100.00000	19.47739			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.43483	100.00000	2.42412			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.05488	100.00000	86.85053			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	58.90533	100.00000	58.71940			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	58.90533	100.00000	58.71940			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	51.48429	100.00000	51.25541			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	19.44168	100.00000	19.39407			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	71.49751	100.00000	71.40667			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	99.42947	100.00000	99.16362			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	23.95933	100.00000	23.90128			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.73772	5.87500	103.72136			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	93.43955	100.00000	93.20711			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	18.36298	100.00000	18.28223			0.00	0	0.00
RES13	On	09/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
RES14	On	04/10/2013	Spot Bond			100.00000	36.71262	100.00000	36.43705		45,800,000,000,000.00	458,000,000	270,000,000.00	
RESB01	On	03/06/2014	Spot Bond			100.00000	28.53950	100.00000	28.46960			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	89.50703	100.00000	89.29239			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	89.64921	100.00000	89.43424			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.93977	100.00000	24.87935			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.73214	100.00000	12.70694			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.67475	100.00000	13.64162			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.68879	100.00000	15.65079			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.68879	100.00000	15.65079			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	67.17045	100.00000	66.87507			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	59.67958	100.00000	59.41714			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On	12/09/2013	Spot Bond			100.00000	54.71582	100.00000	54.47257			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99995	100.00000	49.99991			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	4.11615	100.00000	4.09785			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.36136	100.00000	0.35976			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	41.80831	100.00000	41.70591			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.61360	100.00000	36.54112			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.76710	100.00000	22.71194			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.11871	5.25000	101.10447			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.64954	100.00000	0.64794			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.53555	100.00000	3.52698			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	97.66454	100.00000	97.45763			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.65160	100.00000	14.61917			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.53370	100.00000	8.51751			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.19381	100.00000	90.96975			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.80969	100.00000	17.77049			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.46813	100.00000	10.44277			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	110.30198	8.00000	110.27834			0.00	0	18,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.57764	100.00000	8.55685			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.62040	100.00000	7.60173			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.86512	100.00000	7.84028			0.00	0	100,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.80591	100.00000	23.75352			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	73.33733	100.00000	73.17502			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.62876	100.00000	13.59860			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.66994	5.75000	120.63867			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.82005	100.00000	48.71081			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	68.86492	100.00000	68.73715			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	70.78987	100.00000	70.65555			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.38466	100.00000	10.36142			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.25908	100.00000	22.20927			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	69.96399	100.00000	69.83419			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.24477	100.00000	8.22457			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	29.08550	100.00000	29.01427			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.61195	100.00000	28.54188			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.30035	100.00000	10.27541			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.70134	100.00000	55.56641			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.98794	100.00000	42.88380			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.88661	100.00000	10.86225			0.00	0	3,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	42.97574	100.00000	42.87163			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.54033	100.00000	11.51237			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.42984	100.00000	7.41164			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.97910	100.00000	0.97693			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.67011	100.00000	7.65133			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	13.00934	100.00000	12.98055			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.99465	10.05000	103.96695			0.00	0	100,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.48336	100.00000	7.46000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.93484	100.00000	20.88413			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	8.16692	100.00000	10.29976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	7.85706	100.00000	7.83804			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.13997	8.00000	105.12493			0.00	0	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	11.09130	100.00000	11.06688			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.92066	100.00000	11.89442			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.24843	100.00000	72.11313			0.00	0	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.30009	100.00000	18.25981			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	67.70439	100.00000	67.54830			0.00	0	700,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.25013	100.00000	7.23408			0.00	0	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.87616	100.00000	5.86323			0.00	0	300,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.20097	100.00000	11.17354			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	86.41064	100.00000	86.22639			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.38830	100.00000	2.38245			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.06000	100.00000	0.05985			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.07069	6.50000	100.05890			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.03421	100.00000	10.00964			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	55.87429	100.00000	55.73744			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.64645	100.00000	15.60812			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On	29/06/2017	Spot Bond			100.00000	9.46142	100.00000	9.43824			0.00	0	120,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.16510	8.75000	100.14935			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	56.15398	100.00000	56.03038			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.86210	100.00000	14.82938			0.00	0	8,227,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	62.49527	100.00000	62.35696			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.38466	100.00000	10.36142		1,100,000,000,000.00	0.00	11,000,000	14,738,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	29.20297	100.00000	29.13223			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.99803	100.00000	10.97139			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	16.18531	100.00000	16.14609			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.86557	100.00000	8.84409			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.52870	100.00000	16.49211			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.71001	100.00000	17.65473			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.06279	100.00000	10.03814			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.61580	100.00000	9.59225			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.48153	100.00000	9.45192			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.98327	100.00000	6.96773			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.16428	6.75000	100.14601			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.88155	100.00000	24.84246			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			7.25000	101.67823	7.25000	101.65856			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	10.14086	100.00000	10.10885			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.56767	8.75000	98.54435			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.86987	13.50000	100.83348			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.59161	100.00000	2.58127			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882 On	27/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	49.33635	100.00000	49.22686			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN943	On	16/11/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN948	On	19/10/2012			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN949	On	29/11/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	20.59049	100.00000	20.54467			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	9.18473	100.00000	9.16429			0.00	0	0.00
T018	On	15/07/2014			100.00000	34.30128	100.00000	34.22577			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	36.82910	100.00000	36.74669			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TFS102	On	14/12/2012			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TFS103	On	14/03/2013			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.87760	6.27500	100.86050			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.79649	100.00000	65.63709			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	64.84590	100.00000	64.68881			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	16.71897	100.00000	16.67847			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.96162	8.00000	103.93946			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.45494	6.27000	100.43781			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	41.46504	100.00000	41.38295			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.37478	100.00000	42.24248			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.97711	100.00000	8.94907			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.23637	100.00000	9.20753			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.40144	100.00000	9.38074			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.79380	100.00000	9.76322			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.98642	100.00000	10.95212			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.91248	100.00000	15.86280			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	99.08799	100.00000	98.82375			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.65143	100.00000	12.62078			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	99.01601	100.00000	98.75196			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	99.99927	100.00000	99.73260			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	99.22218	100.00000	98.95758			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	99.49055	100.00000	99.22525			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.73553	100.00000	7.71679			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.28589	100.00000	8.26581			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.65279	100.00000	8.63183			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.38659	100.00000	9.36386			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.87580	100.00000	9.85187			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	15.06136	100.00000	15.02487			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	12.30923	100.00000	12.27941			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	14.72730	100.00000	14.69161			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	12.59243	100.00000	12.56192			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.46934	100.00000	8.44882			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.59164	100.00000	8.57083			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.65279	100.00000	8.63183			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.40363	100.00000	12.37358			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.59243	100.00000	12.56192			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	13.24141	100.00000	13.20934			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	9.26429	100.00000	9.24185			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	13.24141	100.00000	13.20934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On	18/07/2016	Spot Bond			100.00000	14.18540	100.00000	14.15104			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.48730	100.00000	10.46190			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	14.12640	100.00000	14.09217			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.84631	100.00000	18.80065			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	15.37934	100.00000	15.34208			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	19.02331	100.00000	18.97722			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.80308	100.00000	37.71150			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	28.17505	100.00000	28.11268			0.00	0	5,412,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.72957	6.00000	103.71306			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.27054	100.00000	14.23913		1,400,000,000,000.00	14,000,000	14,000,000	1,026,648,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	11.17358	100.00000	11.14858			0.00	0	291,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	15.24186	100.00000	15.20831			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.63263	100.00000	10.60923			0.00	0	140,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.33230	100.00000	12.30515			0.00	0	11,800,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	8.02201	100.00000	7.98428			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	8.21091	100.00000	8.17229			0.00	0	50,000,000.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.45018	100.00000	8.41043			0.00	0	20,000,000.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.47537	100.00000	8.43550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.65913	100.00000	9.61369			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.42796	100.00000	16.35069			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.24123	10.00000	100.21439			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.23521	9.75000	100.20905			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.23511	100.00000	10.20871			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.66795	100.00000	54.56423			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.72313	100.00000	11.69690			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	94.15300	100.00000	93.92280			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	30.86151	100.00000	30.78675			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	11.59425	100.00000	11.56616			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	21.01553	100.00000	20.96463			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	12.50448	100.00000	12.47650			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	94.04077	100.00000	93.80269			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	43.68072	100.00000	43.57491			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	94.06972	100.00000	93.83156			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	43.89267	100.00000	43.78151			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	94.17393	100.00000	93.93552			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	44.15072	100.00000	44.04377			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	16.55602	100.00000	16.50433			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	11.10085	100.00000	11.06620			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	8.71400	100.00000	8.68679			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	76.07766	100.00000	75.92790			0.00	0	0.00
VOD005	On	28/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
WS04	On	30/05/2016			100.00000	21.28672	100.00000	21.23986		6,000,000,000.00	60,000	65,660,000.00	
WS05	On	01/08/2018			100.00000	12.45400	100.00000	12.42529			0.00	0	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	22.82490	100.00000	22.77465			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	14.21174	100.00000	14.18045			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.51037	100.00000	12.48283			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.27771	100.00000	12.25068			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.17430	100.00000	12.14750			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	48.50202	100.00000	48.39349			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	39.60779	100.00000	39.52013			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.96759	100.00000	10.94345			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	30.22971	100.00000	30.16244			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.67708	100.00000	24.62276			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.58677	100.00000	8.56777			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.61449	100.00000	17.57572			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.94345	100.00000	10.91936			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34953	100.00000	0.34874			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02705	100.00000	0.02700			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.41437	100.00000	18.37944			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.58806	100.00000	11.56613			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.66434	100.00000	8.64790			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	8.18452	100.00000	8.16899			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.28927	100.00000	7.27544			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.88560	100.00000	6.87254			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00

Total for j-Bonds : **629,363,577,678,390.00 ,074,232,287 111 359 273 747.00**

Grand Total: **9,364,042,656,403.00 174,319,172 11 360 516 369.00**