



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.28200	8.28200	8.40970	8.40970		14.65	49,708,564.00	6,002	236,161.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,259.70210	1.25970	1,132.018	24.14	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00210	0.00000	0.018	24.14	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,109.71370	1.10971	982.060	22.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.01370	0.00001	0.060	22.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,009.74410	1.00974	882.132	21.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.04410	0.00004	0.132	21.93	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			1.32700	0.00133	0.395	24.71	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			891.62700	0.89163	1,018.395	24.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			4.55550	0.00456	1.663	21.90	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			594.85550	0.59486	719.663	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			3.01750	0.00302	1.062	22.99	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			693.31750	0.69332	819.062	22.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			2.05990	0.00206	0.660	23.93	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			792.35990	0.79236	918.660	23.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			33.84480	0.03384	13.589	17.63	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			224.14480	0.22414	331.589	17.63	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			14.92060	0.01492	5.820	19.17	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			355.22060	0.35522	473.820	19.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			11.34760	0.01135	4.467	19.72	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			401.64760	0.40165	522.467	19.72	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			94.97740	0.09498	43.340	15.64	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			85.27740	0.08528	161.340	15.64	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			57.50890	0.05751	24.346	16.64	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			147.80890	0.14781	242.346	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			44.23460	0.04423	18.188	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			184.53460	0.18453	286.188	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			233.81790	0.23382	133.182	15.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			24.11790	0.02412	51.182	15.08	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			193.89130	0.19389	102.026	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			34.19130	0.03419	70.026	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			186.26640	0.18627	96.329	14.82	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			36.56640	0.03657	74.329	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			512.10240	0.51210	386.602	16.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			2.40240	0.00240	4.601	16.36	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			414.52680	0.41453	293.330	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			4.82680	0.00483	11.330	15.93	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			320.94690	0.32095	207.324	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			11.24690	0.01125	25.324	15.50	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			909.83260	0.90983	782.274	20.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.13260	0.00013	0.274	20.92	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			710.30840	0.71031	583.089	18.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.60840	0.00061	1.089	18.64	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			660.55440	0.66055	533.554	18.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.85440	0.00085	1.554	18.07	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.37920	8.37920	8.50770	8.50770		16.00	72,656,043.20	8,671	90,724.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			19.04980	0.01905	13.261	27.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,611.34980	2.61135	2,734.061	27.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			107.99950	0.10800	86.783	20.24	0.00	0	3,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			850.29950	0.85030	957.583	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			80.81040	0.08081	65.375	21.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,073.11040	1.07311	1,186.175	21.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			34.04890	0.03405	27.886	25.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,926.34890	1.92635	2,048.686	25.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			145.74970	0.14575	116.730	19.06	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			648.04970	0.64805	747.530	19.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			129.95690	0.12996	104.168	19.50	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			722.25690	0.72226	824.968	19.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			110.64740	0.11065	88.871	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			832.94740	0.83295	939.671	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			254.97840	0.25498	204.106	17.11	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			347.27840	0.34728	424.906	17.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			193.23020	0.19323	153.972	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			485.53020	0.48553	574.772	18.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			147.64250	0.14764	118.239	19.01	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			639.94250	0.63994	739.039	19.01	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			392.63430	0.39263	316.535	15.88	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			184.93430	0.18493	237.335	15.88	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			365.54600	0.36555	292.855	16.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			207.84600	0.20785	263.655	16.00	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			293.16300	0.29316	235.748	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			285.46300	0.28546	356.548	16.67	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			553.43060	0.55343	457.826	15.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			95.73060	0.09573	128.626	15.29	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			516.27920	0.51628	426.462	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			108.57920	0.10858	147.261	15.41	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			421.24460	0.42124	341.710	15.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			163.54460	0.16354	212.510	15.76	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			631.25490	0.63125	525.189	15.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			73.55490	0.07355	95.989	15.05	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			591.78290	0.59178	490.742	15.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			84.08290	0.08408	111.541	15.17	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.48070	8.48070	8.61040	8.61040		16.73	1,009,203.30	119	21,657.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			122.66200	0.12266	105.933	23.02	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,712.26200	1.71226	1,825.233	23.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			98.94410	0.09894	85.583	24.20	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,038.54410	2.03854	2,154.883	24.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			83.61270	0.08361	72.646	25.21	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,323.21270	2.32321	2,441.946	25.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			682.36590	0.68237	589.775	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			171.96590	0.17197	209.075	15.34	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			275.01820	0.27502	235.720	18.99	2,357,204.00	10,000	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			764.61820	0.76462	855.020	18.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			192.68220	0.19268	165.147	20.67	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,132.28220	1.13228	1,234.447	20.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			752.49340	0.75249	654.728	15.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			142.09340	0.14209	174.028	15.29	1,740,283.00	10,000	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.57390	8.57390	8.70340	8.70340		17.10	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			512.41230	0.51241	453.607	17.73	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			559.01230	0.55901	629.707	17.73	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			508.83530	0.50884	450.399	17.76	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			565.43530	0.56544	636.499	17.76	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			516.01940	0.51602	456.842	17.70	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			552.61940	0.55262	622.942	17.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.70150	8.70150	8.83360	8.83360		17.85	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,110.38360	1.11038	1,015.152	16.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			276.78360	0.27678	313.652	16.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			658.88620	0.65889	597.649	18.58	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
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			825.28620	0.82529	896.149	18.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.83460	8.83460	9.16820	9.16820		18.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,561.10270	1.56110	1,306.645	16.33	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			392.90270	0.39290	472.045	16.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37470	9.37470	9.50270	9.50270		19.39	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.28200	8.28200	8.40970	8.40970		14.65	496,920.00	60	1,201.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			6,055.98540	0.06056	2,580.509	16.54	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			14,085.98540	0.14086	23,380.509	16.54	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			3,384.47830	0.03384	1,358.880	17.63	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			22,414.47830	0.22414	33,158.880	17.63	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.37920	8.37920	8.50770	8.50770		16.00	1,633,944.00	195	442.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,855.98640	0.25856	20,705.963	17.07	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,085.98640	0.34086	41,785.963	17.07	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.48070	8.48070	8.61040	8.61040			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			7,960.00000	0.07960	20,930.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			50,883.53110	0.50884	52,245.059	18.02	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			56,543.53110	0.56544	57,905.059	18.02	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			51,601.94000	0.51602	52,961.743	17.96	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			55,261.94000	0.55262	56,621.743	17.96	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			51,241.23500	0.51241	52,601.936	17.99	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			55,901.23500	0.55901	57,261.936	17.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.19320	13.19320	13.37550	13.37550		12.07	1,332,513.20	101	10,719.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			2,025.50180	2.02550	1,843.200	18.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00180	0.00000	0.000	18.58	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,225.73920	1.22574	1,043.571	17.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.23920	0.00024	0.370	17.40	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			88.19020	0.08819	35.190	13.37	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			162.69020	0.16269	291.990	13.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			15.32930	0.01533	5.017	15.44	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			489.82930	0.48983	661.817	15.44	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.34480	13.34480	13.52820	13.52820		13.65	2,468,788.00	185	3,231.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			323.04770	0.32305	256.200	14.58	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			494.84770	0.49485	611.400	14.58	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			190.38980	0.19039	149.070	15.88	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			862.18980	0.86219	1,004.271	15.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			463.84420	0.46384	367.805	13.71	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			305.64420	0.30564	393.005	13.71	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			378.97050	0.37897	301.988	14.18	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			400.77050	0.40077	507.188	14.18	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.50410	13.50410	13.68840	13.68840		16.07	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			910.06540	0.91007	812.490	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			921.66540	0.92167	1,008.390	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			820.58110	0.82058	729.362	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,032.18110	1.03218	1,125.262	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			625.84560	0.62585	550.002	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,337.44560	1.33745	1,445.901	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			991.55050	0.99155	888.534	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			833.15050	0.83315	914.434	23.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10490	0.10490	0.10740	0.10740		14.44	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			27.01880	0.00027	3.524	14.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			287.01880	0.00287	513.524	14.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10620	0.10620	0.10870	0.10870		17.22	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			353.86460	0.00354	258.615	18.78	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			483.86460	0.00484	638.615	18.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.46000	10.46000	10.59850	10.59850		11.85	21,443,000.00	2,050	25,134.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,148.60510	1.14861	1,010.201	20.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.10510	0.00011	0.201	20.29	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			849.12710	0.84913	711.039	17.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.62710	0.00063	1.040	17.42	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			699.88620	0.69989	562.504	15.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			1.38620	0.00139	2.504	15.98	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			2.63010	0.00263	0.973	17.65	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			654.13010	0.65413	790.973	17.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			407.32510	0.40733	278.177	13.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			8.82510	0.00883	18.177	13.67	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			120.74730	0.12075	52.400	12.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			72.24730	0.07225	142.400	12.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			3.31670	0.00332	1.202	17.17	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			604.81670	0.60482	741.202	17.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.59340	10.59340	10.73380	10.73380		13.27	1,059,340.00	100	57,588.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			108.05600	0.10806	80.674	16.14	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			874.25600	0.87426	987.274	16.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			225.22100	0.22522	173.169	14.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			441.42100	0.44142	529.769	14.32	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			210.18360	0.21018	160.915	14.47	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			476.38360	0.47638	567.515	14.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			183.09430	0.18309	139.003	14.77	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			549.29430	0.54929	645.603	14.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			551.31420	0.55131	452.054	12.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			117.51420	0.11751	158.654	12.97	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			484.62650	0.48463	391.991	13.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			150.82650	0.15083	198.591	13.07	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			269.48980	0.26949	209.587	13.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			355.68980	0.35569	436.187	13.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,246.95940	1.24696	1,111.749	13.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			13.15940	0.01316	18.349	13.49	0.00	0	5,690.00

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			10.73480	10.73480	10.87750	10.87750		13.80	12,119,589.20	1,129	6,129.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			410.32590	0.41033	344.633	14.38	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			502.82590	0.50283	579.833	14.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19460	11.19460	11.19460	11.19460		14.93	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			752.49970	0.75250	763.839	15.25	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			757.89970	0.75790	769.239	15.25	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.70108	106.70108	106.70304	106.70304			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,713.04000	6.71304	6,711.080		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,703.04000	6.70304	6,701.080		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,693.04000	6.69304	6,691.080		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			104.78978	104.78978	104.79039	104.79039			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,800.39000	5.80039	5,799.780		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			5,790.39000	5.79039	5,789.780		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			5,780.39000	5.78039	5,779.780		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			111.25215	111.25215	111.25243	111.25243			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,262.43000	7.26243	7,262.150		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			7,252.43000	7.25243	7,252.150		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			7,242.43000	7.24243	7,242.150		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03/R On	09/03/2016	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			473.70100	473.70100	473.76700	473.76700			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			480.43400	480.43400	480.50100	480.50100			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			425.18900	425.18900	425.24600	425.24600			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			431.23200	431.23200	431.29100	431.29100			0.00	0	118.00
AU\$ / R On	17/09/2012	Foreign Exchange Future				8.51830	8.51830	8.56000	8.56000		10.89	0.00	0	6,834.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call				164.96800	0.16497	128.835	11.73	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put				24.96800	0.02497	30.535	11.73	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future				8.54970	8.54970	8.59100	8.59100		12.52	0.00	0	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call				293.55810	0.29356	267.887	12.46	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put				162.55810	0.16256	178.187	12.46	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future				8.58650	8.58650	8.63020	8.63020		12.76	0.00	0	3,885.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call				381.12610	0.38113	353.155	12.64	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put				260.92610	0.26093	276.655	12.64	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future				8.65600	8.65600	8.70440	8.70440		13.69	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call				501.11420	0.50111	467.352	16.28	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put				686.71420	0.68671	701.352	16.28	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call				496.95720	0.49696	463.330	16.28	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put				692.55720	0.69256	707.330	16.28	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call				492.82610	0.49283	459.334	16.28	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put				698.42610	0.69843	713.334	16.28	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future				8.76110	8.76110	8.81000	8.81000		14.20	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future				8.43260	8.43260	8.47940	8.47940		13.25	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call				226.12500	0.22613	187.903	14.23	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put				16.72500	0.01673	25.303	14.23	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future				8.51440	8.51440	8.56110	8.56110		12.09	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call				335.44500	0.33544	304.128	12.10	0.00	0	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	14/12/2012	Foreign Exchange Future	8.35	Put			124.34500	0.12434	139.729	12.10	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.05590	0.05590	0.02130	0.02130			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.01940	0.01940	0.05350	0.05350			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.09110	0.09110	0.04140	0.04140			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.01040	0.01040	0.02980	0.02980			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.00950	0.00950	0.00170	0.00170			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.10970	0.10970	0.21930	0.21930			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.11450	0.11450	0.13990	0.13990			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.71020	8.71020	8.80230	8.80230		12.83	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			44.03140	0.04403	22.789	14.64	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			151.73140	0.15173	222.589	14.64	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.79840	8.79840	8.92060	8.92060		14.87	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			232.28360	0.23228	189.300	15.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			351.68360	0.35168	430.900	15.90	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.27730	8.27730	8.39930	8.39930		15.82	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Call			51.04090	0.05104	5.123	20.01	0.00	0	2,000.00
DAAX On	07/09/2012	Any day expiry	8.38	Put			31.74090	0.03174	107.823	20.01	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			39.20140	0.03920	3.596	20.65	0.00	0	7,000.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			39.90140	0.03990	126.296	20.65	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			13.11770	0.01312	0.749	23.55	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			103.81770	0.10382	213.449	23.55	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			11.53290	0.01153	0.632	23.87	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			112.23290	0.11223	223.332	23.87	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			10.13060	0.01013	0.535	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAX	On	07/09/2012	Any day expiry	8.51	Put			120.83060	0.12083	233.235	24.19	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry			8.51660	8.51660	8.55650	8.55650		9.64	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.54	Call			49.21610	0.04922	27.010	10.54	0.00	0	2,000.00
DAUD	On	10/09/2012	Any day expiry	8.54	Put			32.71610	0.03272	50.410	10.54	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Call			28.27020	0.02827	14.884	11.68	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Put			61.77020	0.06177	88.284	11.68	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Call			25.40700	0.02541	13.226	11.90	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Put			68.90700	0.06891	96.626	11.90	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Call			22.82940	0.02283	11.762	12.13	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Put			76.32940	0.07633	105.162	12.13	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.62	Call			20.51290	0.02051	10.470	12.35	0.00	0	5,000.00
DAUD	On	10/09/2012	Any day expiry	8.62	Put			84.01290	0.08401	113.870	12.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.29440	8.29440	8.42230	8.42230		15.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,023.00000	1.02300	895.000	18.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			705.00000	0.70500	580.000	16.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			3.00000	0.00300	6.000	16.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			579.00000	0.57900	456.000	16.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			7.00000	0.00700	12.000	16.03	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			233.00000	0.23300	148.000	15.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			61.00000	0.06100	104.000	15.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			96.00000	0.09600	55.000	16.65	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			184.00000	0.18400	271.000	16.65	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			45.00000	0.04500	25.000	18.08	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			343.00000	0.34300	451.000	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.33120	8.33120	8.45930	8.45930		15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			323.00000	0.32300	240.000	15.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			114.00000	0.11400	159.000	15.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			188.00000	0.18800	137.000	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			239.00000	0.23900	316.000	16.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			122.00000	0.12200	87.000	17.51	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			383.00000	0.38300	476.000	17.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,064.00000	1.06400	938.000	16.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	7.000	16.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			755.00000	0.75500	635.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			16.00000	0.01600	24.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			636.00000	0.63600	520.000	15.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			27.00000	0.02700	39.000	15.13	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.36400	8.36400	8.49230	8.49230		15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			187.00000	0.18700	146.000	17.62	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			415.00000	0.41500	502.000	17.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			803.00000	0.80300	686.000	15.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			31.00000	0.03100	42.000	15.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			689.00000	0.68900	577.000	15.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			47.00000	0.04700	63.000	15.14	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			259.00000	0.25900	203.000	16.64	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			277.00000	0.27700	349.000	16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.39320	8.39320	8.52200	8.52200		16.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			315.00000	0.31500	256.000	16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			303.00000	0.30300	373.000	16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			240.00000	0.24000	194.000	17.59	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			438.00000	0.43800	521.000	17.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			846.00000	0.84600	731.000	15.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			44.00000	0.04400	58.000	15.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			735.00000	0.73500	626.000	15.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			63.00000	0.06300	83.000	15.17	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.42890	8.42890	8.55820	8.55820			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			162.00000	0.16200	291.000		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
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			42.00000	0.04200	171.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			52.00000	0.05200	181.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			62.00000	0.06200	191.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			708.00000	0.70800	579.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.45930	8.45930	8.58900	8.58900		16.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			388.00000	0.38800	330.000	17.11	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			409.00000	0.40900	481.000	17.11	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			384.00000	0.38400	327.000	17.15	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			415.00000	0.41500	488.000	17.15	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			349.00000	0.34900	296.000	17.53	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			480.00000	0.48000	557.000	17.53	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			833.00000	0.83300	728.000	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			94.00000	0.09400	119.000	15.18	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			392.00000	0.39200	333.000	17.07	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			403.00000	0.40300	474.000	17.07	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.26586	108.26586	108.26614	108.26614			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,276.14000	2.27614	2,275.860		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			2,266.14000	2.26614	2,265.860		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			2,256.14000	2.25614	2,255.860		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.70794	89.53393	8.70889	89.52568			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,112.79000	4.11279	4,121.040		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.80687	90.77409	8.80784	90.76582			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,330.11000	2.33011	2,321.840		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,241.42000	2.24142	2,233.150		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,152.86000	2.15286	2,144.590		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			425.22200	425.22200	425.28800	425.28800			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			213,280.00000	21.32800	212,620.000		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			431.26600	431.26600	431.33400	431.33400			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			16,560.00000	1.65600	17,240.000		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			16,660.00000	1.66600	17,340.000		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			16,760.00000	1.67600	17,440.000		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			185.79500	185.79500	185.79800	185.79800			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			188.43600	188.43600	188.43900	188.43900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			503.11700	503.11700	502.47500	502.47500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/02/2013	Index Future			510.14500	510.14500	509.49300	509.49300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.03000	94.97000	5.02000	94.98000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.88000	95.12000	4.87000	95.13000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.81000	95.19000	4.80000	95.20000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.79000	95.21000	4.78000	95.22000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.82000	95.18000	4.81000	95.19000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.92000	95.08000	4.89000	95.11000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.04000	94.96000	5.01000	94.99000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.17000	94.83000	5.14000	94.86000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.33000	94.67000	5.30000	94.70000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.64900	6.64900	6.67480	6.67480		12.26	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			112.55930	0.11256	93.153	12.87	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			27.75930	0.02776	34.153	12.87	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.69810	6.69810	6.72610	6.72610		11.12	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			210.59700	0.21060	191.707	11.22	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			114.49700	0.11450	123.607	11.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future			6.99238	106.92122	6.99820	106.87747			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			313.58000	0.31358	357.330		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			388.42000	0.38842	432.170		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			463.19000	0.46319	506.940		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			7.06405	108.40227	7.07010	108.35794			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			220.79000	0.22079	176.460		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			147.37000	0.14737	103.040		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			74.02000	0.07402	29.690		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.11780	105.82759	7.12405	105.78276			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			605.04000	0.60504	560.210		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			532.82000	0.53282	487.990		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			460.66000	0.46066	415.830		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.40663	123.07846	5.40687	123.07775		2.26	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,195.35000	1.19535	1,193.490	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			98.76000	0.09876	96.190	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,439.34000	2.43934	2,439.560	2.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			8.23000	0.00823	7.740	2.44	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.43873	124.78325	5.43897	124.78261		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,304.09000	2.30409	2,303.640	2.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			87.61000	0.08761	86.520	2.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future			5.44121	119.52214	5.44143	119.52161		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			720.23000	0.72023	718.730	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			966.78000	0.96678	964.750	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			730.85000	0.73085	729.350	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			953.06000	0.95306	951.030	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			741.58000	0.74158	740.080	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			939.46000	0.93946	937.430	2.17	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			7.37415	131.08659	7.36468	131.18410		11.62	13,108,659.00	100	35,665.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,356.66000	5.35666	5,264.510	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			784.79000	0.78479	790.150	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,784.39000	6.78439	6,688.500	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			469.00000	0.46900	470.620	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,069.23000	11.06923	10,970.750	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			91.56000	0.09156	90.590	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,851.91000	13.85191	13,753.840	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			24.07000	0.02407	23.510	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.44757	127.61268	7.43776	127.71154		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,798.67000	10.79867	10,707.300	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			966.38000	0.96638	973.870	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,192.79000	2.19279	2,147.280	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,716.66000	6.71666	6,770.010	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,184.54000	3.18454	3,128.230	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,097.68000	5.09768	5,140.230	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.50758	129.18897	7.49745	129.28920		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,690.51000	4.69051	4,630.620	12.22	0.00	0	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	7.41	Put			5,560.41000	5.56041	5,600.750	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,600.40000	4.60040	4,541.130	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,670.43000	5.67043	5,711.390	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,645.32000	4.64532	4,585.750	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,615.23000	5.61523	5,655.890	12.22	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			214.06256	214.06256	214.07437	214.07437			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			4,915.63000	4.91563	4,927.440		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			4,925.63000	4.92563	4,937.440		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			4,935.63000	4.93563	4,947.440		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			271.88954	271.88954	271.89450	271.89450			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,904.50000	4.90450	4,899.540		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			4,894.50000	4.89450	4,889.540		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			4,884.50000	4.88450	4,879.540		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.78507	111.20391	4.78461	111.20487		1.46	0.00	0	1,560.00

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	5.11	Call			734.91000	0.73491	732.690	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			54.96000	0.05496	53.700	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.72177	108.33618	4.72120	108.33723		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			669.57000	0.66957	667.730	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			195.16000	0.19516	194.370	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.61940	109.67438	4.61868	109.67555		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			137.81000	0.13781	136.860	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,077.84000	1.07784	1,078.060	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			140.98000	0.14098	140.020	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,064.68000	1.06468	1,064.890	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			144.21000	0.14421	143.240	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,051.57000	1.05157	1,051.770	1.30	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	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.85051	200.85051	200.85113	200.85113			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,861.13000	8.86113	8,860.510		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			8,851.13000	8.85113	8,850.510		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			8,841.13000	8.84113	8,840.510		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			5.88457	111.03981	5.88503	111.03778		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,265.62000	4.26562	4,266.690	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			16.28000	0.01628	15.320	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.93691	112.57780	5.93738	112.57584		4.45	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,704.33000	1.70433	1,701.350	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			985.30000	0.98530	980.360	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Call			3,310.25000	3.31025	3,308.740	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			378.99000	0.37899	375.520	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,311.05000	4.31105	4,310.460	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			214.52000	0.21452	211.970	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.96939	109.81121	5.96986	109.80934		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,534.82000	1.53482	1,532.280	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,773.64000	1.77364	1,769.230	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,497.60000	1.49760	1,495.040	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,816.36000	1.81636	1,811.930	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,516.14000	1.51614	1,513.580	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,794.92000	1.79492	1,790.490	4.65	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			6.18821	112.12353	6.18878	112.12050		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,337.01000	5.33701	5,338.600	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			25.42000	0.02542	23.980	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.24542	109.64637	6.24601	109.64337		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,451.27000	5.45127	5,450.820	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			292.96000	0.29296	289.510	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.28879	111.00069	6.28939	110.99775		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,157.30000	2.15730	2,154.290	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,154.31000	2.15431	2,148.360	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,183.94000	2.18394	2,180.930	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,131.94000	2.13194	2,125.990	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,210.73000	2.21073	2,207.730	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,109.75000	2.10975	2,103.810	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.91581	105.26504	4.91530	105.26564		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			256.20000	0.25620	254.450	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			98.92000	0.09892	97.770	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82730	102.95812	4.82657	102.95878		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			238.54000	0.23854	237.380	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			299.12000	0.29912	298.620	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.64339	104.22994	4.64225	104.23072		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			67.82000	0.06782	67.280	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			932.29000	0.93229	932.530	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			68.89000	0.06889	68.340	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			926.41000	0.92641	926.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			69.97000	0.06997	69.420	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			920.54000	0.92054	920.770	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			6.47106	106.65478	6.47168	106.65116		7.18	0.00	0	19,131.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,254.48000	6.25448	6,256.420	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			29.65000	0.02965	27.970	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.53349	104.49258	6.53412	104.48904		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,413.71000	6.41371	6,413.510	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			305.06000	0.30506	301.320	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58465	105.78336	6.58529	105.77987		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,124.23000	2.12423	2,120.640	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,921.11000	2.92111	2,914.030	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,148.44000	2.14844	2,144.860	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,890.23000	2.89023	2,883.160	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,172.83000	2.17283	2,169.250	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,859.57000	2.85957	2,852.500	7.30	0.00	0	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	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			6.66834	101.19589	6.66386	101.22445		8.47	0.00	0	9,445.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,864.89000	1.86489	1,835.910	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			938.45000	0.93845	938.030	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,267.16000	5.26716	5,236.420	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			107.12000	0.10712	104.940	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,394.68000	6.39468	6,364.680	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			49.62000	0.04962	48.180	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.73306	102.59744	6.72838	102.62641		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			642.28000	0.64228	631.070	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,279.38000	5.27938	5,297.140	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,689.93000	6.68993	6,660.630	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			434.16000	0.43416	433.830	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.78346	100.47130	6.77858	100.50074		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,451.81000	2.45181	2,432.120	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,231.39000	3.23139	3,241.140	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,478.84000	2.47884	2,459.050	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,197.53000	3.19753	3,207.180	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,424.95000	2.42495	2,405.370	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,265.48000	3.26548	3,275.340	8.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.09898	81.35779	8.09972	81.35125		17.61	0.00	0	7,401.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,571.92000	7.57192	7,569.340	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			260.47000	0.26047	251.350	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.17095	82.48460	8.17170	82.47806		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,472.89000	8.47289	8,468.650	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,279.14000	1.27914	1,268.360	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.22963	80.36142	8.23040	80.35479		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,918.00000	3.91800	3,910.960	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,029.32000	6.02932	6,015.650	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,954.41000	3.95441	3,947.380	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,976.20000	5.97620	5,962.540	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,990.74000	3.99074	3,983.730	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,923.15000	5.92315	5,909.510	18.67	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			153.70165	153.70165	153.70323	153.70323			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,713.23000	8.71323	8,711.650		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			8,703.23000	8.70323	8,701.650		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			8,693.23000	8.69323	8,691.650		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			122.21791	122.21791	122.22336	122.22336			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			233.36000	0.23336	227.910		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			223.36000	0.22336	217.910		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			213.36000	0.21336	207.910		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.63718	125.63718	125.63995	125.63995			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,649.95000	3.64995	3,647.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,639.95000	3.63995	3,637.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,629.95000	3.62995	3,627.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.87555	92.86395	7.87630	92.85719		15.36	0.00	0	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,704.79000	1.70479	1,688.450	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,854.43000	2.85443	2,831.330	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,100.43000	8.10043	8,099.160	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			212.32000	0.21232	204.290	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.95137	94.15021	7.95214	94.14338		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,010.31000	9.01031	9,006.870	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,139.01000	1.13901	1,128.740	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.01022	91.77833	8.01101	91.77142		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,127.63000	4.12763	4,120.870	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,642.24000	5.64224	5,628.570	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,165.79000	4.16579	4,159.040	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,590.83000	5.59083	5,577.170	16.24	0.00	0	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	7.86	Call			4,204.15000	4.20415	4,197.420	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,539.74000	5.53974	5,526.100	16.24	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			8.11814	83.34970	8.12394	83.29522			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,273.43000	1.27343	1,218.950		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,177.24000	1.17724	1,122.760		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,081.23000	1.08123	1,026.750		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,093.52000	16,093.52000	16,338.66000	16,338.66000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30520	1.30520	1.32370	1.32370		14.17	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			116.08400	0.01161	48.883	15.25	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			179.08400	0.01791	296.883	15.25	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31130	1.31130	1.33080	1.33080		15.37	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			400.10580	0.04001	315.888	16.15	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			492.10580	0.04921	602.888	16.15	0.00	0	0.00
Total for Derivatives :												181,134,050.90	38,712	1 545 408.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.28572	100.00000	11.25839			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.19937	100.00000	23.14830			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	10.13288	100.00000	10.10833			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.89517	5.00000	127.87800			0.00	0	38,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.41188	100.00000	23.36035			0.00	0	16,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.14465	100.00000	36.06377			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.35731	100.00000	9.33465			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.79683	100.00000	15.76206			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.40907	100.00000	45.29907			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.93149	100.00000	28.86547			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.14447	100.00000	20.09566			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.29053	100.00000	32.21230		2,248,000,000,000.00	22,480,000	0	7,620,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.47638	100.00000	12.44617			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.36113	100.00000	9.33844			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.16780	100.00000	9.14559			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.30168	100.00000	9.27915			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.65066	100.00000	28.58760			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.52953	100.00000	20.47980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.87719	100.00000	30.80922			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.45726	100.00000	24.39801			80,000,000,000.00	800,000	200,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.47647	100.00000	20.42632			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.80260	100.00000	11.77401			120,000,000,000.00	1,200,000	300,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.64310	100.00000	73.50309			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	57.15023	100.00000	57.02444			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	47.26144	100.00000	47.14695			200,000,000,000.00	2,000,000	500,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	86.07895	100.00000	85.88242			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	89.39641	100.00000	89.25081			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	75.92069	100.00000	75.61701			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.20970	100.00000	41.11567			168,000,000,000.00	1,680,000	840,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.72462	100.00000	19.67961			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.60997	8.00000	92.58272			72,000,000,000.00	9,000,000	6,000,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.45414	100.00000	21.40691			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.32156	100.00000	17.27960			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.00735	9.58000	101.98111			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.35173	100.00000	12.32182			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.87394	100.00000	11.83687			100,000,000,000.00	1,000,000	500,000.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.55172	4.50000	101.53114			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.01108	100.00000	5.99728			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.43832	100.00000	20.39143			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.29408	100.00000	5.28195			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	96.06310	100.00000	95.87742			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.70851	100.00000	5.69542			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.39719	100.00000	2.39265			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.39719	100.00000	2.39265			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.04309	6.82500	100.02462			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.76667	100.00000	11.54431			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.07304	100.00000	12.04975			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.95918	100.00000	23.90829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	11.01220	100.00000	10.99108			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.43056	100.00000	10.41050			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.29282	100.00000	21.25175			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.38354	100.00000	20.34412			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.05790	100.00000	9.02962			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.86490	100.00000	8.83722			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.38587	100.00000	19.34837			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.81009	100.00000	23.77269			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.33323	100.00000	19.31177			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.81435	100.00000	17.77990			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.09006	100.00000	17.05701			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.76318	100.00000	16.73075			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.26574	100.00000	9.23479			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.64270	100.00000	20.53141			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.99277	100.00000	59.87895			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.55878	100.00000	11.50795			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.62089	100.00000	14.59261			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.71809	100.00000	13.69155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.16475	95.66000	2.15495			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.82942	100.00000	2.78201			0.00	0	110,000,000.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.52687	100.00000	3.51136			0.00	0	90,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.65354	100.00000	15.61908			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.91865	100.00000	21.87040			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.45449	100.00000	10.43135			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.80107	100.00000	13.17201			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	19.10508	100.00000	19.06303			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.13559	100.00000	33.05956			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.86761	4.00000	118.84510			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.03329	100.00000	6.01953			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.34701	100.00000	3.33937			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	60.08124	100.00000	59.93569			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	66.73618	100.00000	66.57451			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	67.09428	100.00000	66.93174			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.82016	100.00000	21.76730			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	56.67323	100.00000	56.53443			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	62.13865	100.00000	61.98813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	56.67323	100.00000	56.53443			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	59.34004	100.00000	59.19629			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	66.38606	100.00000	66.23994			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	99.85810	13.50000	99.82266			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.81089	100.00000	17.76773			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.05193	100.00000	18.00820			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.47485	100.00000	21.42282			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	92.79668	100.00000	92.56528			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	45.88067	100.00000	45.76952			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	45.83134	100.00000	45.72031			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.56983	100.00000	17.52727			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.44577	100.00000	1.44303			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	89.95985	100.00000	89.74412			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	89.95985	100.00000	89.74412			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	39.35455	100.00000	39.25921			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.21862	100.00000	45.10908			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.63401	100.00000	14.60625			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	89.72734	100.00000	89.51164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	46.48914	100.00000	46.37652			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.16624	100.00000	16.12707			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.12553	100.00000	17.08404			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.73860	100.00000	15.70047			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.02754	100.00000	15.98871			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.15467	100.00000	16.11554			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.25202	100.00000	10.22945			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.25202	100.00000	10.22945			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.30604	100.00000	10.28335			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.50744	100.00000	15.46988			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.30604	100.00000	10.28335			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.19801	100.00000	10.17556			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.63973	100.00000	23.59500			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.31404	100.00000	24.25515			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	99.32095	100.00000	99.05820			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.11913	100.00000	46.00740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	15.17519	100.00000	15.13842			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.11913	100.00000	46.00740			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	99.32095	100.00000	99.05820			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.08731	100.00000	10.06287			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.07878	100.00000	10.05436			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.09065	100.00000	10.06620			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.84605	100.00000	9.82219			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	45.70800	100.00000	45.59726			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.33717	100.00000	10.31213			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	92.44864	100.00000	92.22094			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	63.36747	100.00000	63.21396			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	92.44864	100.00000	92.22094			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.40041	100.00000	12.37038			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.41404	100.00000	32.33551			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.48117	100.00000	39.39426			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.28824	100.00000	41.18822			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.25291	100.00000	8.23293			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.26412	100.00000	8.24410			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.76593	100.00000	41.66475			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.06544	100.00000	4.05645			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.86766	100.00000	3.85915			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.14437	100.00000	6.13275			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.83889	100.00000	2.83264			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.94665	100.00000	2.94016			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.66085	100.00000	7.64229			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.69422	100.00000	27.62713			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.69422	100.00000	27.62713			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.76593	100.00000	41.66475			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.26884	100.00000	27.20277			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.56260	100.00000	22.50794			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.51375	100.00000	22.45920			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.53370	100.00000	7.51545			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.55069	100.00000	10.52484			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.52392	100.00000	7.50569			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.08997	100.00000	10.06776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	97.61273	100.00000	97.35450			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.14399	100.00000	10.12166			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.56260	100.00000	22.50794			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.50354	100.00000	10.47809			2,370,000,000.00	23,700	7,900.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.88548	100.00000	9.86153			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.69019	100.00000	7.67156			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.73087	100.00000	43.62377			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.42219	100.00000	29.36394			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.23472	100.00000	29.17683			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.37770	100.00000	8.36111			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.02024	100.00000	39.92329			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.52707	100.00000	15.49633			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.39172	100.00000	15.36126			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.65446	100.00000	15.62347			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.36009	100.00000	8.34353			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.05191	100.00000	8.03597			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.55096	100.00000	15.52017			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.63854	100.00000	15.60758			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	8.75998	100.00000	8.74630			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.91599	100.00000	12.89041			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.59077	100.00000	15.55990			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.57883	100.00000	32.49991			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.91249	100.00000	18.86668			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.46359	100.00000	30.38979			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.17547	100.00000	13.15477			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.08370	100.00000	9.06169			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.67286	1.75000	102.66127			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.61903	100.00000	16.57877			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	86.12154	100.00000	85.92845			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.63649	100.00000	16.59619		400,000,000,000.00	4,000,000	4,000,000.00	
ACL173	On	20/06/2017	Spot Bond			100.00000	9.01645	100.00000	8.99460			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.90422	100.00000	7.88507			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.41161	100.00000	7.39366			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	86.16460	100.00000	85.97141			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	44.96134	100.00000	44.81119			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.45573	100.00000	23.37739			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	85.81602	100.00000	85.62360			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.49900	100.00000	16.42615			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.49689	100.00000	8.45938			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.09068	100.00000	8.05495			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	6.83636	100.00000	6.80618			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.00015	100.00000	7.95425			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.73904	100.00000	6.68540			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	83.11503	100.00000	82.93435			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	83.09117	100.00000	82.91054			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	70.12041	100.00000	69.96522			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.97645	100.00000	19.92805			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.65971	100.00000	20.60966			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.11523	100.00000	21.06407			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.22267	100.00000	13.19357			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.73340	100.00000	15.69858			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.55377	100.00000	25.49186			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.14935	100.00000	16.11321			0.00	0	14,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.53124	100.00000	24.47181			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.73533	100.00000	15.70050			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.40234	100.00000	6.38765			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.31939	100.00000	35.24165			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.00986	100.00000	10.98318			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.72789	100.00000	14.69529			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.68467	100.00000	16.63258			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.05872	100.00000	9.03044			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.19952	100.00000	45.05840			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.11125	100.00000	24.05788			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.75270	100.00000	10.72665			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.63605	100.00000	46.52308		852,000,000,000.00	8,520,000	8,520,000	2,130,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.74910	100.00000	52.63300			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.61142	100.00000	23.55423		80,000,000,000.00	800,000	800,000	200,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.70867	100.00000	29.64292			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.72293	100.00000	15.68812			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.91500	100.00000	40.81588			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.65383	100.00000	18.60865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	67.14962	100.00000	66.98694			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	19.51278	100.00000	19.46551			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	19.47894	100.00000	19.43175			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	14.77042	100.00000	14.73464			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	19.37741	100.00000	19.33047			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	15.03311	100.00000	14.99670			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	18.52571	100.00000	18.48084			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	18.52571	100.00000	18.48084			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	16.41377	100.00000	16.37401			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	16.87445	100.00000	16.83357			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	18.10102	100.00000	18.05716			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.51278	100.00000	19.46551			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	17.47910	100.00000	17.43675			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	101.58371	8.00000	101.56184			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	14.42038	100.00000	14.38544			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	14.42038	100.00000	14.38544			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	14.42038	100.00000	14.38544			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	25.84489	100.00000	25.78228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On	31/03/2013	Spot Bond			100.00000	65.40204	100.00000	65.24360			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	17.16638	100.00000	17.12479			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.15350	100.00000	13.11152			0.00	0	1,000,000.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	13.77253	100.00000	13.72858			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			100.00000	11.11708	100.00000	11.04777			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.10894	100.00000	22.05538			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	20.61037	100.00000	20.56044			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	18.46189	100.00000	18.41716			0.00	0	0.00
BAYB05	On	30/06/2019	Spot Bond			100.00000	13.17781	100.00000	13.09565			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	5.06505	100.00000	5.05547			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.31029	100.00000	22.25624			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.30487	100.00000	20.25569			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.53387	100.00000	12.50351			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.53387	100.00000	12.50351			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.15405	100.00000	15.11734			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.13072	100.00000	13.09891			0.00	0	0.00
BCJ01	On	10/03/2013	Spot Bond			100.00000	66.91176	100.00000	66.66667			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	26.98172	100.00000	26.91636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	18.80773	100.00000	18.76217			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.01549	100.00000	4.00665			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.44009	100.00000	9.42218			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.54093	100.00000	10.52093			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.22162	100.00000	11.19678			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.76446	100.00000	29.69236			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	65.31533	100.00000	65.15710			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.70972	100.00000	39.61352			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	39.29013	100.00000	39.19495			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	66.00516	100.00000	65.84525			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	40.82670	100.00000	40.72780			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	65.53602	100.00000	65.37725			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.65373	100.00000	7.63499			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	24.03344	100.00000	23.97522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	22.85651	100.00000	22.78515			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	56.27756	100.00000	56.15368			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	11.07835	100.00000	11.05151			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.13307	100.00000	11.10610			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.29725	100.00000	11.26988			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.84450	100.00000	11.81581			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.39175	100.00000	12.36174			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.92408	100.00000	13.89034			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.25306	100.00000	9.23064			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.63278	100.00000	9.60945			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.79552	100.00000	9.77180			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.84977	100.00000	9.82591			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.50074	100.00000	10.47529			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.36868	100.00000	11.34113			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.49934	100.00000	2.49328			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.49934	100.00000	2.49328			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.34359	100.00000	9.98930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	8.87846	100.00000	10.65873			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.02434	100.00000	10.84129			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	102.88290	8.00000	102.86011			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.46197	100.00000	11.38900			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.23997	100.00000	12.36272			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.23621	100.00000	30.16966			0.00	0	5,100,000.00
BIDC14	On	26/10/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	50.34483	1,000.00000	49.65986			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	53.94604	100.00000	53.84369			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.37836	100.00000	11.35080			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.65551	100.00000	6.63939			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.02380	100.00000	7.00678			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	11.39825	100.00000	11.37064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.72641	100.00000	11.69800			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.32305	100.00000	12.29319			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.80906	100.00000	14.77319			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.75823	100.00000	13.72490			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	67.63804	100.00000	67.47418			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.37145	100.00000	65.21307			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	83.28177	100.00000	83.09793			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.28859	100.00000	45.14720			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.23038	100.00000	8.21045			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	89.45016	100.00000	89.23617			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.71341	100.00000	32.64140			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.84897	100.00000	21.80088			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.57143	100.00000	13.53855			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.15892	100.00000	29.08828			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.57715	100.00000	18.53625			0.00	0	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.70452	8.00000	115.67944			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.87364	100.00000	12.84245			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.75788	8.00000	118.73256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	17.31804	100.00000	17.26397			0.00	0	500,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.21736	100.00000	14.18607			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.37247	100.00000	0.37083			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.39425	4.00000	102.37242			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.02169	100.00000	14.98844			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.21608	100.00000	14.18462			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.59658	100.00000	16.56005			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.97703	100.00000	12.94525			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.61816	12.05000	101.59640			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	86.84611	100.00000	86.64736			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.42653	100.00000	35.34071			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.31558	100.00000	25.25425			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.58670	100.00000	86.38580			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	17.84092	100.00000	18.35245			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	99.13305	100.00000	98.87080			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.33239	100.00000	69.16443			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.59840	100.00000	37.50732			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	67.12412	100.00000	66.96151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	67.12412	100.00000	66.96151			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	67.12412	100.00000	66.96151			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	56.64817	100.00000	56.50943			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	67.15396	100.00000	66.99128			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	66.85555	100.00000	66.69359			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	66.61681	100.00000	66.45544			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	57.23015	100.00000	57.09150			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.12774	100.00000	21.07655			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	65.38887	100.00000	65.23047			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	20.99275	100.00000	20.94190			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	45.91356	100.00000	45.80234			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	45.62577	100.00000	45.51524			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	21.70626	100.00000	21.65367			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	57.34351	100.00000	57.20459			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	57.17447	100.00000	57.03596			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	57.09938	100.00000	56.95953			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	67.21365	100.00000	67.05081			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	67.00475	100.00000	66.84243			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.20135	100.00000	46.08943			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	58.23519	100.00000	58.10700			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.36657	13.64000	105.32859			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	54.06483	100.00000	53.94582			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	58.78054	100.00000	58.63814			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	84.40106	100.00000	84.20968			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.92700	100.00000	34.84239			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.55807	100.00000	47.44285			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.55807	100.00000	47.44285			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	62.57882	100.00000	62.42723			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.45825	100.00000	21.40627			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.85996	100.00000	15.82153			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.64036	100.00000	15.60246			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.73860	100.00000	15.70047			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.00529	100.00000	33.92291			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.25589	100.00000	84.06484			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.12825	100.00000	64.97048			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.52437	100.00000	65.36563			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.26805	100.00000	65.10994			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.26805	100.00000	65.10994			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.03063	100.00000	31.95305			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.08456	100.00000	11.05771			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66749	100.00000	66.66748			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66749	100.00000	66.66748			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.44003	100.00000	13.40747			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.91959	100.00000	11.89335			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.44003	100.00000	13.40747			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.30607	100.00000	12.27625			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.40711	100.00000	36.31892			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.63229	100.00000	37.54113			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.14162	2.76000	100.13417			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.97306	100.00000	12.94164			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.95467	2.76000	105.93814			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.24596	8.25000	100.22358			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.72244	100.00000	37.63105			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.44003	100.00000	13.40747			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.44003	100.00000	13.40747			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.48518	100.00000	3.47723			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.56863	2.40000	110.55248			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.34664	100.00000	13.31430			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.61494	100.00000	66.45356			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.18932	100.00000	65.03140			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.69300	100.00000	65.53386			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.14668	100.00000	46.03488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	22.36301	100.00000	22.30884			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	22.45336	100.00000	22.39896			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	103.40786	8.52000	103.38430			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	22.67896	100.00000	22.62401			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.57832	100.00000	22.52363			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.25833	100.00000	10.23348			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.25833	100.00000	10.23348			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.38591	8.64500	103.36201			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.38591	8.64500	103.36201			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	37.35707	100.00000	37.26657			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	38.81853	100.00000	38.72449			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.61531	100.00000	13.58518			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.36091	100.00000	10.33581			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.17865	100.00000	11.15158			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	65.81436	100.00000	65.65493			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	65.82865	100.00000	65.66919			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.16783	100.00000	22.11412			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.16783	100.00000	22.11412			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.00000	36.08085	100.00000	36.00942			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	88.92785	100.00000	88.71662			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.96823	100.00000	62.81569			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.96823	100.00000	62.81569			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.02891	100.00000	13.00312			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.28862	100.00000	9.26612			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	86.24735	100.00000	86.04861			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	8.76951	100.00000	8.75215			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.94919	100.00000	19.90086			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.52554	100.00000	9.50246			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.44797	9.35000	100.42303			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.44797	9.35000	100.42303			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	19.90086	100.00000	19.85265			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	19.91890	100.00000	19.87065			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.86522	100.00000	13.83163			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.81416	100.00000	13.78070			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.73416	100.00000	16.69362			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.57931	100.00000	13.54642			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015	Spot Bond			100.00000	17.98377	100.00000	17.94020			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	17.98377	100.00000	17.94020			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	17.98377	100.00000	17.94020			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	17.98377	100.00000	17.94020			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	17.98377	100.00000	17.94020			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	18.18209	100.00000	18.13805			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	10.53399	100.00000	10.50847			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	104.42309	9.65000	104.39635			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.40557	100.00000	32.32706			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	27.52669	100.00000	27.46001			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	64.01938	100.00000	63.81950			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.70956	100.00000	30.63516			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.70956	100.00000	30.63516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017	Spot Bond			100.00000	10.82131	100.00000	10.78752			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.55369	100.00000	10.52813			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.04834	100.00000	13.01673			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.99487	100.00000	11.96581			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.92037	100.00000	8.89876			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.87232	100.00000	8.85083			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.92037	100.00000	8.89876			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.67742	100.00000	9.64721			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.34057	100.00000	11.30517			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.30517	100.00000	11.26988			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	8.90115	100.00000	8.87959			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	19.37009	100.00000	19.32316			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.15828	100.00000	10.12622			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.29541	100.00000	18.19693			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	17.82074	100.00000	17.76511			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	13.73720	100.00000	13.68967			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	8.73519	100.00000	8.69601			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	8.31836	100.00000	8.27986			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017	Spot Bond			100.00000	8.31836	100.00000	8.27986			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	8.30071	100.00000	8.26034			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.83239	100.00000	9.78916			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.82834	100.00000	1.82030			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.19938	100.00000	18.15932			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.19938	100.00000	18.15932			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	66.25943	100.00000	66.11279			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	81.95549	100.00000	81.77417			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	81.94540	100.00000	81.76410			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	103.96514	100.00000	103.76527			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.57432	100.00000	100.34358			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	81.94036	100.00000	81.75907			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	68.26915	100.00000	68.14341			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.07007	100.00000	59.92454			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.07007	100.00000	59.92454			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.25924	100.00000	8.23922			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	66.11764	100.00000	65.97131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	66.13259	100.00000	65.98623			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	81.94540	100.00000	81.76410			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	81.94540	100.00000	81.76410			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.15219	100.00000	13.11997			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	68.60685	100.00000	68.45501			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.22162	100.00000	11.19678			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00198	100.00000	0.00197			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00220	100.00000	0.00220			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	99.58449	100.00000	99.31893			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	99.63004	100.00000	99.36436			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	99.61051	100.00000	99.34489			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	135.70104	100.00000	135.32819			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	99.65280	100.00000	99.38706			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.61488	100.00000	11.58675			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.61488	100.00000	11.58675			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.45599	100.00000	10.43067			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.93303	100.00000	9.90896			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.11252	100.00000	9.09045			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	62.98679	100.00000	62.79014			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.20380	100.00000	9.18150			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.75787	100.00000	10.71004			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	21.10071	100.00000	21.05426			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	67.65659	100.00000	67.50684			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.05406	100.00000	12.02738			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.17943	100.00000	15.14583			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.74761	100.00000	19.70390			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.83621	100.00000	15.80135			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	78.21824	100.00000	78.06023			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.22886	5.86800	103.21269			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.21855	7.17500	99.19937			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.23132	100.00000	9.20895			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.67752	100.00000	19.62933			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL006	On	10/09/2012	Spot Bond			100.00000	68.62001	100.00000	68.62000			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	17.59422	100.00000	17.51685			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	98.32307	100.00000	98.06636			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	98.50342	100.00000	98.24623			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.14536	100.00000	67.99413			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	97.41339	100.00000	97.16167			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	98.27529	100.00000	98.01870			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	98.27530	100.00000	98.01870			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	98.27052	100.00000	98.01393			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	98.02209	100.00000	97.76615			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	97.31872	100.00000	97.06660			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.14489	100,000.00000	1.07008			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	25.12189	100.00000	25.01141			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	44.44437	100.00000	44.44435			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	51.94321	100.00000	51.82887			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.25983	100.00000	22.21056			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	10.43105	100.00000	10.40809			240,000,000,000.00	2,400,000	82,950,494.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.35472	100.00000	10.33192			800,000,000,000.00	8,000,000	189,088,260.00
DVF12	On	13/10/2012	Spot Bond			100.00000	93.47379	100.00000	93.23893			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.92064	100.00000	14.88780			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.66962	100.00000	17.62681			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.27842	100.00000	21.21126			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	8.97683	100.00000	8.94850			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.78710	100.00000	3.77515			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.59768	100.00000	1.59264			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.84059	100.00000	15.80424			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.15296	2.55000	103.13750			0.00	0	17,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.81120	100.00000	11.78520			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.81062	100.00000	16.13502			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.87703	8.00000	118.85170			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.34112	100.00000	15.30395			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	86.94157	100.00000	86.74031			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	75.00003	100.00000	75.00002			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ179U	On	13/09/2012			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
EQ180U	On	13/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
EQ181U	On	03/12/2012			100.00000	83.69540	100.00000	83.50899			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	28.27673	100.00000	28.21219			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	24.10080	100.00000	24.04776			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	18.88869	100.00000	18.84293			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	9.47735	100.00000	9.44775			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012			100.00000	86.00630	100.00000	85.80766			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	21.22909	100.00000	21.17766			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	86.25977	100.00000	86.06055			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	28.09736	100.00000	28.02928			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	86.36538	100.00000	86.16592			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	28.76910	100.00000	28.69941			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	57.57652	100.00000	57.43703			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	27.63552	100.00000	27.56858			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	15.51284	100.00000	15.47527			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	57.59208	100.00000	57.45255			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	16.27818	100.00000	16.24195			0.00	0	60,100,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.62174	9.25000	103.59614			18,500,000,000.00	2,000,000	774,873,997.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.28092	10.00000	101.25407			30,000,000,000.00	3,000,000	278,201,713.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.46688	7.85000	103.44511			44,745,000,000.00	5,700,000	59,700,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.92000	7.50000	99.90001			789,000,000,000.00	105,200,000	818,830,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.14505	100.00000	16.07406			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.27347	100.00000	11.24615			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.97047	100.00000	10.94389			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	58.22121	100.00000	58.08017			80,000,000,000.00	800,000	200,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	58.35147	100.00000	58.21011			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.24795	8.37500	100.22538			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	59.00275	100.00000	58.85982			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	31.19909	100.00000	31.13042			1,020,000,000,000.00	10,200,000	22,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.75732	100.00000	10.73351			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	88.14858	100.00000	87.93921			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	82.08959	100.00000	82.00892			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.62034	100.00000	9.59678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	7.66914	100.00000	7.65036			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.29940	100.00000	10.27445			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.93307	100.00000	14.90002			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.91367	100.00000	10.88724		560,000,000,000.00	5,600,000	1,400,000.00	
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.23204	100.00000	41.13793			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	56.49409	100.00000	56.36974			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.39149	100.00000	3.38375			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.73955	100.00000	3.73128			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.26772	100.00000	4.25827			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33571	100.00000	0.33507			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02233	100.00000	0.02229			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02059	100.00000	0.02055			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	35.04305	100.00000	34.96548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	60.83492	100.00000	60.68754			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.37510	100.00000	13.34269			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.55537	100.00000	35.48497			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.67403	100.00000	31.61131			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.04834	100.00000	13.01673			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.04834	100.00000	13.01673			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.53705	100.00000	9.51369			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.85433	100.00000	12.82319			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	12.73154	100.00000	12.70069			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	56.53113	100.00000	56.39418			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	13.84715	100.00000	13.81360			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	11.16454	100.00000	11.13749			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	12.15294	100.00000	12.12351			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	35.31361	100.00000	35.22807			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	8.89527	100.00000	8.86508			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.40932	100.00000	9.37363			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.70513	100.00000	13.67193			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	12.12282	100.00000	12.09345			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	14.41304	100.00000	14.37813			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.43762	100.00000	15.40022			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.60450	100.00000	11.57639			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	13.02685	100.00000	12.99529			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.87202	100.00000	16.83115			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.30498	100.00000	11.26766			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.44084	100.00000	7.40887			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.99796	100.00000	13.94576			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.43574	100.00000	16.37445			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.79822	100.00000	12.75049			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.56401	100.00000	13.51343			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.68271	100.00000	15.62423			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.64888	100.00000	14.59425			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.30811	100.00000	16.24729			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	17.22706	100.00000	17.16282			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.60793	100.00000	15.54569			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	15.11314	100.00000	15.05027			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.67651	100.00000	13.61961			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	13.44767	100.00000	13.39171			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	16.54977	100.00000	16.48091			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	16.35908	100.00000	16.29101			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.83782	100.00000	15.77192			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	16.54696	100.00000	16.47499			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.52664	100.00000	13.46084			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	12.02278	100.00000	11.96006			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.20942	100.00000	10.15617			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.42827	100.00000	16.33402			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	15.90298	100.00000	15.70531			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.70907	100.00000	6.62568			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.75264	100.00000	2.73969			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	6.24070	100.00000	6.11377		1,000,000,000,000.00	10,000,000	10,000,000.00	
FRC17	On	03/06/2014			100.00000	35.61891	100.00000	35.54007			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.64177	100.00000	30.56754			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.95228	100.00000	19.90394			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.43206	100.00000	16.39225			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.72436	100.00000	42.62085			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	101.55475	6.90500	101.53573			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.29935	100.00000	9.27658			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	63.41359	100.00000	63.25996			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	32.55902	100.00000	32.48014			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.60441	100.00000	9.58115			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.66305	5.87500	100.64721			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.98719	100.00000	12.95573			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	13.09479	100.00000	13.06306			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.98362	100.00000	4.97265			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.57750	100.00000	24.53099			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.56696	100.00000	4.55690			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.38999	100.00000	6.37593			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.61377	100.00000	99.34813			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.48721	100.00000	12.46358			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.65528	100.00000	99.39164			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.72565	100.00000	10.69967			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.15731	100.00000	16.11817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	16.33721	100.00000	16.29762			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.81287	100.00000	14.77699			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.10486	4.73000	106.08270			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.12626	100.00000	99.86137			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.00223	100.00000	14.96589			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.60045	100.00000	11.57235			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.91546	100.00000	12.88417			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	28.32712	100.00000	28.25850			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.68475	100.00000	14.64918			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.23047	100.00000	14.19600			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.18674	100.00000	98.92434			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.17453	100.00000	98.91217			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.12925	100.00000	65.00031			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.13379	100.00000	65.00484			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.15192	100.00000	65.02294			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.46761	100.00000	66.30659			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.34679	100.00000	10.32631			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	12.94243	100.00000	12.91680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	10.33620	100.00000	10.31573			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.42231	100.00000	19.38386			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	13.38350	100.00000	13.35700			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.45678	100.00000	13.42418			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	59.44099	100.00000	59.29699			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	61.83652	100.00000	61.68672			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	59.51088	100.00000	59.36672			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	61.91180	100.00000	61.76181			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	59.68295	100.00000	59.53837			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	59.73673	100.00000	59.59201			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	60.30133	100.00000	60.15525			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	60.99499	100.00000	60.84722			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	61.43054	100.00000	61.28172			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.81067	100.00000	20.76317			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	55.63423	100.00000	55.49798		2,368,500,000,000.00	23,685,000	7,095,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.38636	100.00000	30.31275		30,000,000,000.00	300,000	3,300,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.13515	100.00000	17.08165			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.55336	100.00000	13.52052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.27624	100.00000	9.24728			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.81487	100.00000	7.79594			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.43634	100.00000	10.41654			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.06479	100.00000	3.05804			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.64075	100.00000	7.62223			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.30985	100.00000	3.30229			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.43002	100.00000	12.39991			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.12612	100.00000	11.09916			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	90.66739	100.00000	90.44571			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	60.59707	100.00000	60.45028			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.53908	100.00000	7.52082			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.77730	100.00000	45.66640			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.62993	2.00000	103.61591			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	64.37970	100.00000	64.22374			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.90244	100.00000	65.74280			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	55.22800	100.00000	55.05558			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.83858	100.00000	0.83596			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.30506	100.00000	13.26307			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.26764	100.00000	53.09950			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.95210	100.00000	52.78496			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.39197	100.00000	7.36889			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	13.93044	100.00000	13.88695			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	13.52993	100.00000	13.48769			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.94169	100.00000	30.84294			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.16060	100.00000	16.11014			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.57840	100.00000	30.44245			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	54.85002	100.00000	54.60347			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.17609	100.00000	27.11528			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.97580	100.00000	24.92083			0.00	0	35,900,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.59830	9.00000	96.57237			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	101.93017	8.00000	101.90580			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.60126	100.00000	15.56673			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.93008	9.00000	101.91370			0.00	0	29,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	13.21418	100.00000	13.18494			0.00	0	5,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.94999	100.00000	9.92808			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.15391	100.00000	11.12922			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.94562	100.00000	12.91391			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.52842	100.00000	17.47369			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.94990	9.48500	103.92359			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.49625	100.00000	71.36262			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	76.52351	100.00000	76.37229			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.23725	100.00000	72.10248			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	90.49400	100.00000	90.27594			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	85.49156	100.00000	85.29457			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	54.67353	100.00000	54.43311			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.39897	100.00000	8.37863			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.47681	100.00000	10.45142			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	85.52316	100.00000	85.32610			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	85.54424	100.00000	85.34714			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	85.59693	100.00000	85.39970			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	85.78660	100.00000	85.58892			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.74384	100.00000	19.69549			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.42136	100.00000	10.39611			0.00	0	2,000,000.00
GRT03	On	15/10/2015			100.00000	13.96959	100.00000	13.93574			0.00	0	1,000,000.00
GRT04	On	15/09/2016			100.00000	9.61630	100.00000	9.59300			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	21.32844	100.00000	21.27678			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	11.75964	100.00000	11.73114			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			100.00000	19.22547	100.00000	19.14092			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	93.43138	100.00000	93.19953			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	61.46624	100.00000	61.31734			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	61.46624	100.00000	61.31734			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	55.27920	100.00000	55.17461			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	61.10013	100.00000	60.98420			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	62.27287	100.00000	62.12201		240,000,000,000.00	0.00	2,400,000	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.32060	100.00000	17.27864		60,000,000,000.00	0.00	600,000	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.89926	100.00000	18.85348			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	61.59975	100.00000	61.45053			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	62.41194	100.00000	62.26074			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.68530	100.00000	17.64246			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	19.26397	100.00000	19.21730			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	61.77220	100.00000	61.62256			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	62.66227	100.00000	62.51047			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	18.15422	100.00000	18.11024			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5On	19/07/2015	Spot Bond				100.00000	19.73288	100.00000	19.68507			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	62.38412	100.00000	62.23300			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	62.99604	100.00000	62.84344			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.72733	100.00000	18.68196			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	63.13512	100.00000	62.98217			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	64.24770	100.00000	64.09206			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.84618	100.00000	10.82231		170,000,000,000.00	1,700,000	62,315,587.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.81402	100.00000	6.79893			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.80823	100.00000	6.79316			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.14697	100.00000	10.12464			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.14697	100.00000	10.12464			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.75988	2.00000	100.74626		1,800,000,000.00	900,000	1,366,896.00	
I2038	On 31/01/2038	Spot Bond				2.25000	100.78832	2.25000	100.77403			0.00	0	10,328,221.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.88699	2.50000	100.87155		1,300,000,000.00	520,000	2,361,616.00	
IB42	On 15/06/2017	Spot Bond				100.00000	7.95578	100.00000	7.93094			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	101.00038	100.00000	100.72887			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	81.99910	100.00000	81.81849		260,000,000,000.00	2,600,000	3,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	27.27060	100.00000	27.21057			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	68.19285	100.00000	68.02765			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.36863	100.00000	19.32171		4,000,000,000,000.00	40,000,000	10,000,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	18.36822	100.00000	18.32372			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	65.55031	100.00000	65.39152			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.33036	100.00000	37.23893			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.65789	100.00000	32.57878			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.80959	100.00000	39.72196			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.38950	100.00000	19.34683			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.88498	100.00000	15.85001			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.43633	100.00000	36.35569			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.32659	100.00000	29.25554			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.40105	100.00000	27.33466			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.11297	1.75000	106.09933			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.52989	8.27000	100.50776			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.53482	100.00000	20.48508			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.43233	100.00000	9.40948			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.52456	100.00000	5.51240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	3.06479	100.00000	3.05804			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.39833	100.00000	17.34401			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.41940	100.00000	9.38999			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.86999	8.76500	103.84565			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.45210	100.00000	16.40074			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	65.12455	100.00000	64.98119			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.39450	100.00000	18.35378			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.39450	100.00000	18.35378			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.56522	5.00000	100.55173			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.32401	100.00000	14.27384			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.08605	100.00000	14.03671			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.88711	100.00000	22.83646			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.14645	100.00000	24.08796			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.14645	100.00000	24.08796			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.00024	100.00000	10.96589			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.24047	100.00000	7.22274			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	60.49376	100.00000	60.17188			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	58.81069	100.00000	58.54633			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On	13/08/2013	Spot Bond			100.00000	56.80353	100.00000	56.54533			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	25.12427	100.00000	25.06897			0.00	0	10,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	49.43428	100.00000	49.19903		600,000,000,000.00	6,000,000	6,000,000	3,000,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	64.12769	100.00000	63.98653			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.54515	100.00000	15.50750			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	96.77438	100.00000	96.52561			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	95.05939	100.00000	94.81935			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	93.40413	100.00000	93.17236			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND240	On	02/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	56.99064	100.00000	56.74002			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	78.74625	100.00000	78.41951			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	57.96869	100.00000	57.82825			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.55158	100.00000	16.51148			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.10102	100.00000	18.05716			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.87445	100.00000	16.83357			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	87.85301	100.00000	87.65379			0.00	0	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	81.96955	100.00000	81.78860			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.40831	100.00000	10.38310			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.19837	100.00000	72.06367			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.22059	100.00000	22.16617			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.39240	100.00000	11.36481			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	76.50252	100.00000	76.50252			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	76.47500	100.00000	99.72678			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	100.28481	100.00000	100.01523			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	98.18182	100.00000	97.82609			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.81739	6.50000	100.80559			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	63.74876	100.00000	63.54973			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.78093	100.00000	100.51147			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	61.72752	100.00000	61.53480			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	99.63899	100.00000	99.28057			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	99.28057	100.00000	98.92474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On	20/03/2017	Spot Bond			100.00000	11.18300	100.00000	11.14477			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	88.22447	100.00000	87.60752			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.12162	100.00000	21.97746			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	67.65799	100.00000	100.00000			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	45.24366	100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	89.27658	100.00000	89.06197			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	59.94616	100.00000	59.80094			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.76715	100.00000	40.66839			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.76715	100.00000	40.66839			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.28125	100.00000	43.17641			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.96958	100.00000	41.86679			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.81905	100.00000	25.75650			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.07468	100.00000	21.02363			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.51631	100.00000	38.42198			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.01690	100.00000	16.96377			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.54197	100.00000	11.50593			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.27535	100.00000	9.24640			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.61687	8.80000	103.59249			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	38.93568	100.00000	38.84999			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.19243	100.00000	15.15563			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.63763	100.00000	15.60321			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.44572	100.00000	21.39377			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.75003	100.00000	19.70218			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.01515	100.00000	21.96643			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.12479	100.00000	11.09783			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	7.94575	100.00000	8.45634			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.31221	2.75000	100.30476			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.01117	2.60000	103.99532			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	49.39093	100.00000	49.16128			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.78769	100.00000	8.76025			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.66185	100.00000	10.61496			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.55636	100.00000	9.51433			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	72.50746	100.00000	72.34698			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.19815	100.00000	65.04021			160,000,000,000.00	1,600,000	2,400,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.34635	100.00000	19.30377			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.36731	100.00000	10.34219			120,000,000,000.00	1,200,000	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
IV19A	On	31/03/2028	Spot Bond			2.60000	102.84486	2.60000	102.82589			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247		58,100,000,000,000.00	581,000,000	173,000,000.00	
IVA249	On	06/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		32,500,000,000,000.00	325,000,000	325,000,000.00	
IVA250	On	13/12/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	64.66546	100.00000	64.50882			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.77009	100.00000	7.75127			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.15870	100.00000	29.08806			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.75222	100.00000	10.70494			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	88.52061	100.00000	88.09502			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	56.99064	100.00000	56.74002			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	78.61945	100.00000	78.29724			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.47222	100.00000	62.32088			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	62.10480	100.00000	61.95434			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.16142	100.00000	76.01179			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.50708	100.00000	72.37180			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.30478	100.00000	2.29597			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	74.48300	100.00000	74.33666			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.40527	100.00000	69.25167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	18.13776	100.00000	18.09784			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.85573	100.00000	41.75433			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	18.01682	100.00000	17.97317			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.37491	100.00000	14.32085			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	104.17957	100.00000	103.89571			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	56.74002	100.00000	56.49051			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	62.99231	100.00000	62.83972			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	30.80259	100.00000	30.72797			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	56.20645	100.00000	56.07029			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025 On	26/05/2014	Spot Bond			100.00000	26.77589	100.00000	26.71104			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	95.24834	100.00000	95.00412			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.55458	100.00000	22.49994		100,000,000,000.00		1,000,000	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.57859	100.00000	16.52683		200,000,000,000.00		2,000,000	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	89.87650	100.00000	89.66148			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	90.00408	100.00000	89.78825			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.75083	100.00000	41.64968			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	93.59331	100.00000	93.35815			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	84.71958	100.00000	84.52660			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.77723	100.00000	41.67602			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	86.00942	100.00000	85.81215			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.69186	100.00000	39.59570			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.50586	100.00000	30.43195			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.07462	100.00000	21.02301			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.87966	100.00000	20.82908			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.28226	100.00000	4.27188			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.86538	8.00000	108.84205			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M On	13/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.02762	100.00000	22.97183			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.19002	100.00000	27.12985			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.25177	100.00000	27.19146			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.60484	100.00000	13.57473			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.02762	100.00000	9.00774			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.88211	100.00000	8.86256			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.72138	8.59000	103.69754			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.70108	9.34000	101.67587			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.82126	10.01000	101.79424			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.76477	100.00000	25.70774			0.00	0	71,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.30544	100.00000	14.27078			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.75927	100.00000	8.73805			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.70569	100.00000	12.67492			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.60054	100.00000	20.55519			0.00	0	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.41329	100.00000	16.36149			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.44903	8.78500	102.42497			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	55.82096	100.00000	55.68425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On	31/05/2017	Spot Bond			8.00000	104.24285	8.00000	104.22050			0.00	0	10,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.87835	100.00000	31.80818			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.76534	100.00000	19.72184			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.34072	100.00000	13.31135			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	47.46810	100.00000	47.36304			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		118,300,000,000,000.00	183,000,000	750,000,000.00	
N4A111	On	14/08/2020	Spot Bond			100.00000	6.19516	100.00000	6.18015			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10599	100.00000	0.10574			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.48919	100.00000	6.47348			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.56939	100.00000	6.55347			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.08824	100.00000	6.07349			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.15239	100.00000	6.13749			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.25931	100.00000	6.24415			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.31278	100.00000	6.29748			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.37693	100.00000	6.36148			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.53730	100.00000	6.52148			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	6.64423	100.00000	6.62813			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.76184	100.00000	6.74546			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.86877	100.00000	6.85213			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.92222	100.00000	6.90546			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.56375	100.00000	7.54543			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.31220	100.00000	8.29206			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10599	100.00000	0.10574			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10599	100.00000	0.10574			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	29.23693	100.00000	29.16611			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	20.82836	100.00000	20.77791			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.70532	100.00000	19.65759			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.92653	100.00000	8.90491			0.00	0	2,000,000.00
NBK14B	On	27/08/2015			100.00000	15.29954	100.00000	15.23225			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.55575	100.00000	8.51812			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	76.77501	100.00000	76.77500			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	23.47016	100.00000	23.41850			0.00	0	16,000,000.00
NBK2B	On	15/09/2015			100.00000	15.92477	100.00000	15.88620			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.74604	100.00000	11.71976			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02233	100.00000	0.02229			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.28955	100.00000	62.13865		840,000,000,000.00	8,400,000	2,000,000.00	
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.28112	100.00000	24.22738			0	9,400,000.00	
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.42481	100.00000	17.38259			0	0.00	
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.91021	100.00000	8.88862			0	0.00	
NBK8A	On	24/03/2014	Spot Bond			100.00000	38.60675	100.00000	38.52176			0	0.00	
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.77085	100.00000	31.69388			0	20,000,000.00	
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.84011	100.00000	18.79864			0	11,600,000.00	
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.30200	100.00000	12.27218			0	0.00	
NBK11	On	31/03/2013	Spot Bond			100.00000	77.45859	100.00000	77.28088			0	0.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	90.81922	100.00000	90.59879			0	0.00	
NCLN19	On	07/03/2013	Spot Bond			100.00000	82.23797	100.00000	82.05603			0	0.00	
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.67358	100.00000	25.62487			0	0.00	
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.71189	100.00000	42.63108			0	0.00	
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.48458	100.00000	24.43825			0	0.00	
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.22004	100.00000	23.17611			0	0.00	
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.37002	100.00000	20.32068			0	0.00	
NCLN49	On	12/03/2013	Spot Bond			100.00000	68.22937	100.00000	68.06408			0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50 On	25/03/2013	Spot Bond			100.00000	66.12336	100.00000	65.96318			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.92200	100.00000	65.76231			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.92200	100.00000	65.76231			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.92200	100.00000	65.76231			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.87947	100.00000	18.83374			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.26126	100.00000	18.21702			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.88930	100.00000	17.84595			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.29047	100.00000	15.25301			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.92411	100.00000	11.89491			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.58111	100.00000	10.56109			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.31632	100.00000	13.28407			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.00643	100.00000	13.97251			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.24033	100.00000	13.20825			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.85774	100.00000	12.82660			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	94.38543	100.00000	94.22759			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.65821	100.00000	7.64368			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.81450	100.00000	55.67930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On	17/03/2014			100.00000	29.66267	100.00000	29.60394			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.59764	100.00000	29.53904			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	20.33143	100.00000	20.24104			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.65130	100.00000	9.60886			0.00	0	0.00
NED11	On	17/09/2015			100.00000	23.35301	100.00000	23.30161			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	100.75240	100.00000	100.48156			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	83.64782	100.00000	83.46598			0.00	0	0.00
NED6	On	20/09/2013			100.00000	53.75439	100.00000	53.63606			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.68507	100.00000	38.59992			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.72783	100.00000	8.70668			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.90917	100.00000	19.86535			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.72285	100.00000	10.69687			0.00	0	0.00
NET41	On	16/02/2013			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.05728	100.00000	9.01702			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.05827	100.00000	10.03520			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.56986	100.00000	10.54659			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.04678	100.00000	11.02002			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.72040	6.82500	98.70225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12 On	22/05/2014	Spot Bond			6.58500	99.53256	6.58500	99.51490			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.62123	100.00000	56.48407			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	16.03407	100.00000	15.98401			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.25652	100.00000	11.22925			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.55335	6.92500	99.53478			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.80565	100.00000	56.66803		1,400,000,000,000.00	14,000,000	7,000,000.00	
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.25008	100.00000	16.19935			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.46625	100.00000	11.43847			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.57778	7.32500	99.55814			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	57.05153	100.00000	56.91331			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.64800	100.00000	16.59603			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	84.92827	100.00000	84.73438			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.08738	100.00000	56.94909			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	85.05356	100.00000	84.85937			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	57.29228	100.00000	57.15349			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	85.11621	100.00000	84.92188			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	57.54841	100.00000	57.40900			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	57.88138	100.00000	57.74116			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.83410	100.00000	8.81270			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.83612	8.21500	98.81428			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	55.73735	100.00000	55.61015		1,221,800,000,000.00		12,218,000	36,109,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	38.66733	100.00000	38.58222			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.95678	100.00000	15.92147			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.48161	100.00000	16.44534			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.77481	100.00000	7.75697			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.39049	100.00000	15.35643			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	62.36275	100.00000	62.21167			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.38061	100.00000	30.30700			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.21805	100.00000	30.14485			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.61909	100.00000	10.59336			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.02031	100.00000	20.96938			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	58.53827	100.00000	58.28084			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	18.08812	100.00000	18.00858			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.73983	100.00000	12.70896			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.79382	100.00000	12.76283			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.82622	100.00000	12.79515			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.60374	100.00000	13.57079			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.46765	100.00000	14.43260			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.86709	100.00000	19.81896			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	19.30474	100.00000	19.26202			0.00	0	180,016,900.00
OTCA05On	30/04/2013	Spot Bond			100.00000	60.67561	100.00000	60.52862			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	29.84888	100.00000	29.77657			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	60.59456	100.00000	60.44777			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	29.63012	100.00000	29.55834			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.60674	100.00000	12.57620			0.00	0	244,000,000.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	90.06902	100.00000	89.85251			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.69526	100.00000	4.67461			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	90.43183	100.00000	90.21445			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.33261	100.00000	19.28577			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.62023	100.00000	5.60647			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	66.02486	100.00000	65.81646			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	49.94913	100.00000	49.83829			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	85.92778	100.00000	85.73115			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	30.94855	100.00000	30.87358			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	83.32315	100.00000	83.14241			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	100.44446	100.00000	100.17518			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	67.06413	100.00000	66.90167			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	67.24537	100.00000	67.08247			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	46.21160	100.00000	46.09965			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	100.49392	100.00000	100.22450			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.07277	100.00000	30.99750			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	83.50367	100.00000	83.32253			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	67.54743	100.00000	67.38379			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	46.29483	100.00000	46.18267			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	100.58049	100.00000	100.31083			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.35045	100.00000	31.27450			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	68.09112	100.00000	67.92617			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	100.80306	100.00000	100.53282			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	31.65736	100.00000	31.58067			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	68.57441	100.00000	68.40829			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	39.59773	100.00000	39.50181			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	96.26401	100.00000	96.01462			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	96.28771	100.00000	96.03826			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	96.38252	100.00000	96.13282			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.57974	100.00000	19.53664			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00211	100.00000	0.00211			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.39500	122.10431	5.39500	122.08665		86,569,229,070,870.00	046,196,306	19,536,845,450.00	
R158P	On	15/09/2015			100.00000	8.70211	100.00000	8.68295			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.86760	100.00000	3.85909			0.00	0	0.00
R179	On	01/08/2013			100.00000	54.72777	100.00000	54.60730			0.00	0	0.00
R186	On	21/12/2026			7.33500	130.04905	7.32500	130.12770		104,052,714,446,790.00	185,782,474	8,488,046,137.00	
R187P	On	21/12/2026			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
R189	On	31/03/2013			218.77131	100.01293	218.75208	99.60660		12,032,422,050,000.00	55,000,000	1,002,764,000.00	
R197	On	07/12/2023			1.53000	269.69648	1.53000	269.66337		82,108,156,860.00	53,665,462	84,844,843.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.82000	110.32374	4.82000	110.30938			26,009,059,328,000.00	396,070,400	3,856,400,468.00
R202	On	07/12/2033	Spot Bond			2.09000	199.23049	2.09000	199.20302			105,900,655,300.00	50,670,170	1,175,066,296.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.48081	8.00000	98.45948			28,746,059,200,000.00	593,257,400	3,345,000,000.00
R203	On	15/09/2017	Spot Bond			5.86000	110.16092	5.86000	110.14364			17,990,704,546,000.00	070,086,100	6,453,997,210.00
R204	On	21/12/2018	Spot Bond			6.16000	111.23607	6.16000	111.21763			8,159,447,560,880.00	324,585,643	4,730,924,815.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.26057	8.75000	100.23686			2,272,823,000,000.00	259,751,200	1,020,550,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.26942	100.00000	30.19609			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.96000	104.43187	4.96000	104.41797			10,388,496,304,000.00	094,454,900	2,836,544,900.00
R207	On	15/01/2020	Spot Bond			6.44000	105.81060	6.44000	105.79238			18,571,326,816,000.00	883,746,400	6,984,913,312.00
R208	On	31/03/2021	Spot Bond			6.63500	103.76087	6.63000	103.77476			14,710,335,852,025.00	217,081,515	7,468,606,138.00
R209	On	31/03/2036	Spot Bond			8.06000	83.83047	8.06000	83.81237			17,839,139,162,000.00	213,292,700	9,857,850,845.00
R210	On	31/03/2028	Spot Bond			1.82000	154.25517	1.82000	154.23504			14,364,386,400.00	7,892,520	61,717,680.00
R211	On	31/01/2017	Spot Bond			0.58000	121.23211	0.58000	121.22037			0.00	0	1,355,810,000.00
R212	On	31/01/2022	Spot Bond			1.43000	124.62384	1.43000	124.60890			2,782,923,000.00	1,946,100	833,906,659.00
R213	On	28/02/2031	Spot Bond			7.83500	92.12897	7.83500	92.10942			16,951,534,125,500.00	163,565,300	3,722,670,681.00
R214	On	28/02/2041	Spot Bond			6.50000	100.19456	6.50000	100.17686			4,296,708,000,000.00	661,032,000	4,976,004,576.00
R222C	On	15/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	66.08162	100.00000	65.93616			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	44.05441	100.00000	43.95744			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.36961	100.00000	29.30496			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.57974	100.00000	19.53664			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.05316	100.00000	13.02443			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.70211	100.00000	8.68295			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.80140	100.00000	5.78863			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.86760	100.00000	3.85909			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	53.29933	100.00000	53.18137			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.53289	100.00000	35.45425			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.68859	100.00000	23.63616			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.79239	100.00000	15.75744			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.52826	100.00000	10.50496			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.01884	100.00000	7.00331			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.67923	100.00000	4.66887			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.11949	100.00000	3.11258			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.07966	100.00000	2.07505			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.38644	100.00000	1.38337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.92429	100.00000	0.92225			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.61619	100.00000	0.61483			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41080	100.00000	0.40989			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27386	100.00000	0.27326			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18258	100.00000	0.18217			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12172	100.00000	0.12145			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08114	100.00000	0.08097			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05410	100.00000	0.05398			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03606	100.00000	0.03598			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02404	100.00000	0.02399			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01603	100.00000	0.01599			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01069	100.00000	0.01066			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00712	100.00000	0.00711			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00475	100.00000	0.00474			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00317	100.00000	0.00316			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00211	100.00000	0.00211			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00141	100.00000	0.00140			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00063	100.00000	0.00062			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.99948	100.00000	35.91226			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	63.20577	100.00000	63.05265			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.35030	100.00000	14.31553			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.90045	100.00000	17.84456			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.15216	100.00000	2.14270			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	76.79753	100.00000	76.79753			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	81.77947	100.00000	81.59934		8,400,000,000,000.00	84,000,000	21,000,000.00	
RCSC09	On	06/06/2013	Spot Bond			100.00000	53.91529	100.00000	54.10004			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	53.91529	100.00000	54.10004			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	45.44570	100.00000	45.24366		30,800,000,000,000.00	308,000,000	220,000,000.00	
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.89197	100.00000	17.84863			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	69.03815	100.00000	68.95344			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		42,800,000,000,000.00	428,000,000	321,000,000.00	
RES010	On	21/09/2012	Spot Bond			100.00000	100.17547	100.00000	99.90904			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	92.48677	100.00000	92.25670			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	22.38619	100.00000	22.33196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	103.28164	5.87500	103.26543			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	87.34093	100.00000	87.13781			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	16.23118	100.00000	16.15980			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	26.64574	100.00000	26.58049			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	83.86245	100.00000	83.67399			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	83.99567	100.00000	83.80691			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.30226	100.00000	23.24581			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.12581	100.00000	13.09982			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.77688	100.00000	12.74593			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.65870	100.00000	14.62318			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.65870	100.00000	14.62318			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	62.72573	100.00000	62.44989			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	52.75125	100.00000	52.51927			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.03410	100.00000	38.93849			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.63728	100.00000	34.56871			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.27225	100.00000	21.22071			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.72078	5.25000	100.70660			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01UOn	31/08/2018	Spot Bond			100.00000	0.60643	100.00000	0.60495			0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.64273	100.00000	2.63632			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	92.18437	100.00000	92.00000			0.00	0	0.00
RW21 On	21/04/2021	Spot Bond			100.00000	13.77025	100.00000	13.73978			0.00	0	6,100,000.00
SBC2 On	28/04/2016	Spot Bond			100.00000	8.09179	100.00000	8.07644			0.00	0	0.00
SBC3 On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SBK10 On	19/11/2012	Spot Bond			100.00000	85.31034	100.00000	85.11423			0.00	0	0.00
SBK12 On	24/11/2016	Spot Bond			100.00000	16.74403	100.00000	16.70717			0.00	0	32,200,000.00
SBK13 On	24/11/2016	Spot Bond			100.00000	9.78081	100.00000	9.75712		86,760,000,000.00	867,600	433,800.00	
SBK14 On	01/12/2017	Spot Bond			8.00000	109.64204	8.00000	109.61854			0.00	0	15,000,000.00
SBK15 On	23/01/2022	Spot Bond			100.00000	8.01444	100.00000	7.99502		600,000,000,000.00	6,000,000	3,000,000.00	
SBK16 On	15/03/2023	Spot Bond			100.00000	7.62848	100.00000	7.61000			0.00	0	0.00
SBK17 On	31/07/2024	Spot Bond			100.00000	9.59715	100.00000	9.56686			0.00	0	0.00
SBK7 On	24/05/2015	Spot Bond			100.00000	22.38146	100.00000	22.33219			0.00	0	18,100,000.00
SBK8 On	10/04/2013	Spot Bond			100.00000	68.92586	100.00000	68.77331			0.00	0	2,700,000.00
SBK9 On	10/04/2018	Spot Bond			100.00000	12.80895	100.00000	12.78060			0.00	0	7,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On	09/04/2014	Spot Bond			5.75000	123.29877	5.75000	123.26968			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.85695	100.00000	45.75602			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	66.32335	100.00000	66.17656			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.90884	100.00000	20.86283			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.82156	100.00000	66.67448			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.84352	100.00000	13.81305			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.59961	100.00000	27.53886			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.91205	100.00000	68.75954			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.65992	100.00000	9.63652			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.15552	100.00000	27.08901			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.55160	100.00000	25.48971			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.24617	100.00000	11.21892			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.36159	100.00000	65.20326			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.16542	100.00000	40.06811			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	14.57227	100.00000	14.54019			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.15402	100.00000	40.05675			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.78261	100.00000	10.75649			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	9.07457	100.00000	9.05258			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.92021	100.00000	0.91817			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.59400	100.00000	9.57076			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.22679	100.00000	12.19973			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.22166	10.05000	103.19415			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.14114	100.00000	9.11260			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.56028	100.00000	19.51290			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.46586	100.00000	9.43631			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.34118	100.00000	7.32340			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.71975	8.00000	104.70477			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.42764	100.00000	10.40468			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.20736	100.00000	11.18270			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	73.37173	100.00000	73.21023			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.20509	100.00000	17.16721			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	63.49705	100.00000	63.35215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.81402	100.00000	6.79893			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.52456	100.00000	5.51240			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.49072	100.00000	12.46046			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	81.53262	100.00000	81.36856			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.78757	100.00000	2.78082			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04475	100.00000	0.04463			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.81739	6.50000	100.80559			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.38627	100.00000	10.36111			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.23969	100.00000	65.08165			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.26903	100.00000	18.22478			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	11.04730	100.00000	11.02053			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.63411	8.75000	102.61799			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.79394	100.00000	52.67773			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.97281	100.00000	13.94204			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	58.73599	100.00000	58.60599			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.84352	100.00000	13.81305			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.28555	100.00000	27.21945			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.27591	100.00000	10.25102			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.12260	100.00000	15.08597			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.28347	100.00000	8.26340			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.53444	100.00000	15.50006			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.22535	100.00000	16.17469			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.39507	100.00000	9.37205			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.94978	100.00000	10.92325			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.68667	100.00000	8.65955			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.73028	100.00000	9.70518			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.92942	6.75000	102.90603			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.81009	100.00000	23.77269			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.12876	7.25000	101.10919			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	8.21649	100.00000	8.19084			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	97.78603	8.75000	97.73022			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	99.65223	13.50000	99.56549			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.31820	100.00000	2.30900			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			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
SYN867 On	19/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN927 On	18/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN946	On	27/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	25.34214	100.00000	25.28605			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.94579	100.00000	12.91713			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.24882	100.00000	32.17783			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	38.54732	100.00000	38.46247			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.40093	6.27500	100.38399			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	62.94310	100.00000	62.79063			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	62.03374	100.00000	61.88346			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.62123	100.00000	15.58339			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.34299	8.00000	103.32097			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.97743	6.27000	99.96046			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.22686	100.00000	39.14920			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.82243	100.00000	38.70122			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TFS99	On	23/10/2012	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
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.22453	100.00000	8.19886			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.46207	100.00000	8.43565			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.83889	100.00000	8.81943			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.97276	100.00000	8.94475			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.06540	100.00000	10.03399			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.57851	100.00000	14.53300			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	92.18634	100.00000	91.95758			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.82076	100.00000	11.79212			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	92.11937	100.00000	91.89079			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	93.03414	100.00000	92.80329			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	92.31118	100.00000	92.08211			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	92.56087	100.00000	92.33118			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.22763	100.00000	7.21012			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.74185	100.00000	7.72309			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.08466	100.00000	8.06507			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.77029	100.00000	8.74904			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.22737	100.00000	9.20502			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.07245	100.00000	14.03837			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016	Spot Bond			100.00000	11.50103	100.00000	11.47317			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	13.76032	100.00000	13.72699			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	11.76563	100.00000	11.73713			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.91325	100.00000	7.89408			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.02752	100.00000	8.00808			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.08466	100.00000	8.06507		60,000,000,000.00	0.00	600,000	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.58923	100.00000	11.56115			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.76563	100.00000	11.73713			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.37201	100.00000	12.34203			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.65602	100.00000	8.63504			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.37201	100.00000	12.34203			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.25401	100.00000	13.22190			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.79872	100.00000	9.77498			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.19888	100.00000	13.16690			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.60889	100.00000	17.56623			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.36955	100.00000	14.33474			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.77426	100.00000	17.73121			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.57658	100.00000	44.46860			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	26.48023	100.00000	26.42162			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.26821	6.00000	103.25177			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.41665	100.00000	13.38711			0.00	0	1,003,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.67760	100.00000	15.64309			1,770,000,000,000.00	17,700,000	294,017,909.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.32985	100.00000	14.29830			1,060,000,000,000.00	10,600,000	112,104,197.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.99641	100.00000	9.97441			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.59438	100.00000	11.56886			0.00	0	48,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.02993	100.00000	6.99687			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.19547	100.00000	7.16162			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.40516	100.00000	7.37033			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.42723	100.00000	7.39229			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.46459	100.00000	8.42477			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.39632	100.00000	14.32861			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.30475	10.00000	100.27701			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.29716	9.75000	100.27010			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.29784	100.00000	10.27040			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2013	Spot Bond			100.00000	51.83702	100.00000	51.73868			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	100,000,000.00
TSP130	On	18/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.01040	100.00000	10.98576			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	88.10648	100.00000	87.90486			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.50520	100.00000	30.43130			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.61699	100.00000	12.58642			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.34874	100.00000	19.30186			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.74425	100.00000	11.71796			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	87.80110	100.00000	87.59353			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.81272	100.00000	40.71384			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	87.82812	100.00000	87.62050			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.88433	100.00000	40.78079			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	87.92543	100.00000	87.71756			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.25185	100.00000	41.15191			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.21484	100.00000	17.16109			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.29404	100.00000	12.25566			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.11049	100.00000	10.07892			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.09603	100.00000	71.96152			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.01300	100.00000	19.96896			0.00	0	66,745,802.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.68005	100.00000	11.65342			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.45914	100.00000	21.41191		400,000,000,000.00	0.00	4,000,000	15,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.36136	100.00000	13.33195		100,000,000,000.00	0.00	1,000,000	51,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.76180	100.00000	11.73591			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.54306	100.00000	11.51765			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.44584	100.00000	11.42064			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	45.55323	100.00000	45.45130			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.22526	100.00000	37.14287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	10.31133	100.00000	10.28863			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.40819	100.00000	28.34531			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.20050	100.00000	23.14943			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.07025	100.00000	8.05239			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.56050	100.00000	16.52405			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.28863	100.00000	10.26599			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32850	100.00000	0.32778			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.36982	100.00000	6.35774			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02565	100.00000	0.02560			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.36982	100.00000	6.35774			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.52138	100.00000	15.49193			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.52138	100.00000	15.49193			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	14.68970	100.00000	14.66183			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.68970	100.00000	14.66183			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.98958	100.00000	10.96878			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.76069	100.00000	7.74597			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.52904	100.00000	6.51665			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.14021	100.00000	6.12813			0.00	0	0.00
Total for j-Bonds :											684,449,930,583,625.00	,551,370,890	96 521 398 302.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									34,450,111,717,676.00	51,409,602	96 522 943 710.00
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