



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/09/2012

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			8.38570	8.38570	8.14040	8.14040		14.60	251,554,228.60	29,998	226,564.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			990.40030	0.99040	1,235.700	27.01	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00030	0.00000	0.000	27.01	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			840.40730	0.84041	1,085.700	25.16	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.00730	0.00001	0.000	25.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			740.42900	0.74043	985.700	23.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.02900	0.00003	0.000	23.93	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.00980	0.00001	0.071	25.56	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,059.60980	1.05961	814.371	25.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.00510	0.00001	0.035	26.80	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,159.60510	1.15961	914.335	26.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			0.21040	0.00021	0.973	18.87	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			659.81040	0.65981	415.273	18.87	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.04120	0.00004	0.225	22.22	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			859.64120	0.85964	614.525	22.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.01960	0.00002	0.122	23.89	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			959.61960	0.95962	714.422	23.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			1.93590	0.00194	12.803	16.21	0.00	0	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	8.55	Put			411.53590	0.41154	177.103	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			1.23080	0.00123	7.769	16.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			460.83080	0.46083	222.069	16.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			0.32410	0.00032	1.642	18.34	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			609.92410	0.60992	365.942	18.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			20.70840	0.02071	143.356	15.69	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			140.30840	0.14031	17.656	15.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			6.36770	0.00637	50.364	14.60	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			265.96770	0.26597	64.664	14.60	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			2.84360	0.00284	20.732	15.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			362.44360	0.36244	135.032	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Call			56.56820	0.05657	250.111	16.62	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Put			56.16820	0.05617	4.411	16.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			34.23150	0.03423	194.784	16.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			93.83150	0.09383	9.084	16.16	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			22.53390	0.02253	151.572	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			132.13390	0.13213	15.872	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			245.39970	0.24540	485.872	18.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			4.99970	0.00500	0.171	18.68	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			155.48290	0.15548	386.375	17.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			15.08290	0.01508	0.675	17.71	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			80.23480	0.08023	288.347	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			39.83480	0.03983	2.647	16.93	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			640.47050	0.64047	885.701	22.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.07050	0.00007	0.001	22.70	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			440.88050	0.44088	685.710	20.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.48050	0.00048	0.010	20.62	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			391.19950	0.39120	635.720	20.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.79950	0.00080	0.020	20.14	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.46110	8.46110	8.22610	8.22610		15.58	233,145,610.50	27,555	115,651.00

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	11.10	Call			6.79510	0.00680	10.137	26.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,880.69510	2.88070	2,649.037	26.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			57.49620	0.05750	81.976	19.11	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,081.39620	1.08140	870.876	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			43.19230	0.04319	58.957	20.26	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,317.09230	1.31709	1,097.857	20.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			18.25990	0.01826	21.487	24.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,192.15990	2.19216	1,960.387	24.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			77.94660	0.07795	114.953	18.01	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			861.84660	0.86185	663.853	18.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			69.30530	0.06931	101.021	18.42	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			943.20530	0.94321	739.921	18.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			58.90680	0.05891	84.250	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			1,062.80680	1.06281	853.150	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			120.60610	0.12061	183.565	16.64	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			594.50610	0.59451	422.465	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			104.27710	0.10428	157.186	17.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			678.17710	0.67818	496.086	17.06	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			78.99130	0.07899	116.633	17.96	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			852.89130	0.85289	655.533	17.96	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			208.65000	0.20865	317.230	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			332.55000	0.33255	206.130	15.24	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			164.08040	0.16408	250.657	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			437.98040	0.43798	289.557	15.79	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			140.04510	0.14005	214.512	16.22	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			513.94510	0.51395	353.412	16.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			318.89240	0.31889	466.847	14.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			192.79240	0.19279	105.747	14.71	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			245.05470	0.24505	370.111	14.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			268.95470	0.26895	159.011	14.89	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	8.30	Call			226.12470	0.22612	342.833	15.07	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			300.02470	0.30002	181.733	15.07	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			410.68490	0.41068	579.079	14.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			134.58490	0.13458	67.979	14.69	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			378.54630	0.37855	540.335	14.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			152.44630	0.15245	79.235	14.69	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			347.93940	0.34794	502.903	14.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			171.83940	0.17184	91.803	14.70	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			515.88480	0.51588	702.419	14.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			89.78480	0.08978	41.319	14.66	0.00	0	43,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58800	8.58800	8.33770	8.33770		16.36	39,092,576.00	4,552	25,534.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			81.80780	0.08181	100.894	21.89	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,944.10780	1.94411	1,712.894	21.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			66.22640	0.06623	79.287	23.01	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,278.52640	2.27853	2,041.287	23.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			56.41120	0.05641	65.550	23.95	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,568.71120	2.56871	2,327.550	23.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			490.40840	0.49041	649.533	14.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			252.70840	0.25271	161.533	14.83	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			185.94280	0.18594	245.938	18.12	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			948.24280	0.94824	757.938	18.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			128.68570	0.12869	166.442	19.70	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,340.98570	1.34099	1,128.442	19.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			543.86720	0.54387	719.167	14.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			206.16720	0.20617	131.167	14.76	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.68250	8.68250	8.42970	8.42970		16.78	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			375.65340	0.37565	477.328	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			695.95340	0.69595	544.828	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			372.82060	0.37282	473.721	16.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			703.12060	0.70312	551.221	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			378.51250	0.37851	480.964	16.90	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			688.81250	0.68881	538.464	16.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.82050	8.82050	8.56100	8.56100		17.26	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			900.36520	0.90037	1,073.275	15.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			339.36520	0.33937	252.775	15.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			517.67030	0.51767	617.868	17.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			956.67030	0.95667	797.368	17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96730	8.96730	8.70540	8.70540		17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,198.34800	1.19835	1,369.659	15.70	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			492.94800	0.49295	402.359	15.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.56830	9.56830	9.29570	9.29570		18.75	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.38570	8.38570	8.14040	8.14040		14.60	8,444,399.90	1,007	391.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			307.58250	0.00308	2,277.058	15.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			35,267.58250	0.35268	12,707.058	15.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			123.07940	0.00123	776.920	16.74	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			46,083.07940	0.46083	22,206.920	16.74	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.46110	8.46110	8.22610	8.22610		15.58	3,325,212.30	393	1,408.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			0.00000	0.00000	34,452.020	15.17	108,868.38	316	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			0.00000	0.00000	18,342.020	15.17	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			14,226.75280	0.14227	21,788.322	16.17	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			50,616.75280	0.50617	34,678.322	16.17	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.58800	8.58800	8.33770	8.33770			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			35,230.00000	0.35230	10,200.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	174,068.00	20	20.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			53,470.17790	0.53470	50,538.136	17.50	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			58,130.17790	0.58130	55,198.136	17.50	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			53,110.28030	0.53110	50,171.504	17.53	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			58,770.28030	0.58770	55,831.504	17.53	0.00	0	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 MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			53,832.96040	0.53833	50,907.500	17.47	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			57,492.96040	0.57493	54,567.500	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.49810	13.49810	13.08240	13.08240		11.40	13,822,054.40	1,024	9,931.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,732.40000	1.73240	2,148.100	22.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	22.80	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			932.43050	0.93243	1,348.100	18.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.03050	0.00003	0.000	18.25	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			5.75590	0.00576	100.639	11.78	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			373.35590	0.37336	52.539	11.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			0.33840	0.00034	6.429	14.44	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			767.93840	0.76794	358.329	14.44	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.61460	13.61460	13.21560	13.21560		13.06	2,110,263.00	155	3,802.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			105.70910	0.10571	179.306	14.53	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,090.10910	1.09011	764.706	14.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			231.06610	0.23107	388.655	13.00	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			565.46610	0.56547	324.055	13.00	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			192.68990	0.19269	324.627	13.30	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			677.08990	0.67709	410.027	13.30	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			142.52960	0.14253	241.356	13.92	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			876.92960	0.87693	576.756	13.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,011.75020	1.01175	1,381.905	12.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			46.15020	0.04615	17.305	12.72	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			287.46210	0.28746	483.256	12.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			441.86210	0.44186	238.655	12.79	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.81250	13.81250	13.38970	13.38970		15.60	10,083,125.00	730	2,705.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			639.49820	0.63950	835.642	22.23	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,149.79820	1.14980	923.142	22.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			471.55090	0.47155	631.208	22.23	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,481.85090	1.48185	1,218.709	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			790.92130	0.79092	1,015.502	22.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			931.22130	0.93122	733.002	22.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			718.33950	0.71834	929.760	22.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,028.63950	1.02864	817.260	22.23	0.00	0	200.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10770	0.10770	0.10460	0.10460		22.48	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			1.10200	0.00001	12.017	15.54	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			541.10200	0.00541	242.017	15.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10870	0.10870	0.10580	0.10580		16.38	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			217.07160	0.00217	321.477	17.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			637.07160	0.00637	451.477	17.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.80980	10.80980	10.45900	10.45900		10.42	6,723,695.60	622	23,214.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,009.00000	1.00900	1,359.800	15.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.00000	0.00000	0.000	15.37	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			709.02590	0.70903	1,059.800	15.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.02590	0.00003	0.000	15.80	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			559.37490	0.55937	909.800	16.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.37490	0.00037	0.000	16.35	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			0.06940	0.00007	1.809	16.96	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			791.06940	0.79107	442.009	16.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			264.61340	0.26461	609.943	17.47	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			5.61340	0.00561	0.143	17.47	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			24.40600	0.02441	264.640	13.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			115.40600	0.11541	4.840	13.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			0.10300	0.00010	2.524	16.24	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			741.10300	0.74110	392.724	16.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.91580	10.91580	10.57850	10.57850		12.57	30,738,892.80	2,816	59,249.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			113.72850	0.11373	209.643	13.20	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			635.22850	0.63523	393.843	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			63.30190	0.06330	114.354	14.48	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			984.80190	0.98480	698.554	14.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			179.35290	0.17935	324.170	12.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			420.85290	0.42085	228.370	12.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			145.11460	0.14511	263.456	12.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			516.61460	0.51661	297.656	12.73	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			133.76780	0.13377	244.205	12.89	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			555.26780	0.55527	328.405	12.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			768.35030	0.76835	1,081.540	12.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			39.85030	0.03985	15.740	12.77	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			420.11260	0.42011	675.837	12.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			141.61260	0.14161	60.037	12.16	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			358.34550	0.35835	595.651	12.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			179.84550	0.17985	79.851	12.14	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,091.82050	1.09182	1,423.328	14.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			13.32050	0.01332	7.528	14.27	0.00	0	5,690.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.09010	11.09010	10.73420	10.73420		13.31	998,109.00	90	6,219.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			318.45670	0.31846	473.881	13.06	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			554.25670	0.55426	353.781	13.06	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.41750	11.41750	11.05320	11.05320		14.32	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			652.02880	0.65203	816.747	13.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			798.82880	0.79883	599.247	13.93	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.92147	106.92147	106.92841	106.92841			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,938.41000	6.93841	6,931.470		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			6,928.41000	6.92841	6,921.470		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			6,918.41000	6.91841	6,911.470		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			105.80377	105.80377	105.60166	105.60166			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	01/11/2012	Bond Future	98.99	Call			6,611.66000	6.61166	6,813.770		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			6,601.66000	6.60166	6,803.770		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			6,591.66000	6.59166	6,793.770		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			113.80094	113.80094	112.37576	112.37576			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			8,385.76000	8.38576	9,810.940		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			8,375.76000	8.37576	9,800.940		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			8,365.76000	8.36576	9,790.940		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			472.86100	472.86100	475.88100	475.88100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			479.58500	479.58500	482.64800	482.64800			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.75000	423.75000	426.81200	426.81200			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			429.77600	429.77600	432.88100	432.88100			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.76280	8.76280	8.49290	8.49290		9.96	15,773,040.00	1,800	2,912.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			94.52730	0.09453	343.473	15.24	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			21.62730	0.02163	0.673	15.24	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.77140	8.77140	8.51460	8.51460		12.21	25,875,630.00	2,950	11,170.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			237.74270	0.23774	400.907	12.07	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			183.14270	0.18314	89.507	12.07	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.83160	8.83160	8.56150	8.56150		12.63	8,831,600.00	1,000	4,174.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			331.49920	0.33150	488.766	12.16	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			279.99920	0.28000	167.166	12.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	16/09/2013	Foreign Exchange Future			8.90620	8.90620	8.63250	8.63250		13.60	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			435.07880	0.43508	575.593	15.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			692.57880	0.69258	559.393	15.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			431.13560	0.43114	570.880	15.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			698.63560	0.69864	564.680	15.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			427.21950	0.42722	566.196	15.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			704.71950	0.70472	569.996	15.92	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.07490	9.07490	8.80540	8.80540		14.25	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.58950	8.58950	8.37290	8.37290		9.93	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			113.29490	0.11329	320.164	14.59	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			10.39490	0.01039	0.664	14.59	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.64910	8.64910	8.44410	8.44410		11.65	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			244.59480	0.24459	382.270	11.56	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			150.49480	0.15049	83.170	11.56	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.00030	0.00030	0.02920	0.02920			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.12810	0.12810	0.00470	0.00470			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.02450	0.02450	0.17200	0.17200			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.00860	0.00860	0.00080	0.00080			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.00010	0.00010	0.01230	0.01230			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.30530	0.30530	0.03500	0.03500			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.11490	0.11490	0.06940	0.06940			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.10940	0.10940	0.08170	0.08170			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.04960	0.04960	0.07990	0.07990			0.00	0	14,500.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	14/12/2012	Can-Do Future			0.04600	0.04600	0.12700	0.12700			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.16110	0.16110	0.11440	0.11440			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.04030	0.04030	0.09580	0.09580			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.14790	0.14790	0.11060	0.11060			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.06990	0.06990	0.05090	0.05090			0.00	0	32,250.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.93880	8.93880	8.65810	8.65810		11.18	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			5.56550	0.00557	64.471	11.69	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			257.46550	0.25747	35.672	11.69	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.03160	9.03160	8.76190	8.76190		14.21	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			153.71780	0.15372	253.988	14.19	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			431.81780	0.43182	262.388	14.19	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry			8.76340	8.76340	8.50000	8.50000		10.32	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.49	Call			0.00000	0.00000	276.844	13.89	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.49	Put			0.00000	0.00000	3.444	13.89	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.50	Call			0.00000	0.00000	267.200	13.75	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.50	Put			0.00000	0.00000	3.801	13.75	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.51	Call			0.00000	0.00000	257.595	13.62	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.51	Put			0.00000	0.00000	4.195	13.62	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.59	Call			0.00000	0.00000	182.687	12.52	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.59	Put			0.00000	0.00000	9.287	12.52	0.00	3,000	3,000.00
DAAY On	19/09/2012	Any day expiry	8.72	Call			0.00000	0.00000	76.398	10.73	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.72	Put			0.00000	0.00000	32.998	10.73	0.00	2,000	2,000.00
DAAZ On	19/09/2012	Any day expiry			8.38790	8.38790	8.20000	8.20000		15.08	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.19	Call			0.00000	0.00000	210.826	15.90	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.19	Put			0.00000	0.00000	12.926	15.90	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.20	Call			0.00000	0.00000	202.200	15.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAZ	On	19/09/2012	Any day expiry	8.20	Put			0.00000	0.00000	14.300	15.87	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.21	Call			0.00000	0.00000	193.693	15.83	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.21	Put			0.00000	0.00000	15.793	15.83	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Call			0.00000	0.00000	97.279	15.31	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Put			0.00000	0.00000	49.379	15.31	0.00	5,000	5,000.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Call			0.00000	0.00000	69.020	15.12	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Put			0.00000	0.00000	71.120	15.12	0.00	2,000	2,000.00
DAUS	On	28/09/2012	Any day expiry			8.39820	8.39820	8.15270	8.15270		15.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			753.00000	0.75300	998.000	19.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	19.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			439.00000	0.43900	679.000	17.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			6.00000	0.00600	1.000	17.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			319.00000	0.31900	551.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			16.00000	0.01600	3.000	16.36	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			64.00000	0.06400	195.000	15.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			161.00000	0.16100	47.000	15.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			18.00000	0.01800	65.000	15.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			375.00000	0.37500	177.000	15.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			8.00000	0.00800	24.000	17.27	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			575.00000	0.57500	346.000	17.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.43560	8.43560	8.18910	8.18910		15.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			154.00000	0.15400	290.000	14.93	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			215.00000	0.21500	104.000	14.93	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			82.00000	0.08200	159.000	15.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			403.00000	0.40300	233.000	15.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			50.00000	0.05000	97.000	16.69	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			581.00000	0.58100	381.000	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			797.00000	0.79700	1,038.000	16.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			8.00000	0.00800	2.000	16.27	0.00	0	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	7.72	Call			499.00000	0.49900	725.000	14.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			30.00000	0.03000	9.000	14.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			391.00000	0.39100	604.000	14.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			52.00000	0.05200	18.000	14.74	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.45650	8.45650	8.21560	8.21560		15.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			96.00000	0.09600	155.000	16.70	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			600.00000	0.60000	419.000	16.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			549.00000	0.54900	760.000	14.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			53.00000	0.05300	24.000	14.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			447.00000	0.44700	645.000	14.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			81.00000	0.08100	39.000	14.57	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			137.00000	0.13700	223.000	15.79	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			431.00000	0.43100	277.000	15.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.47880	8.47880	8.24160	8.24160		15.61	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			185.00000	0.18500	274.000	15.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			453.00000	0.45300	305.000	15.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			137.00000	0.13700	203.000	16.69	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			615.00000	0.61500	444.000	16.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			594.00000	0.59400	795.000	14.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			72.00000	0.07200	36.000	14.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			494.00000	0.49400	684.000	14.55	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			102.00000	0.10200	55.000	14.55	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.52380	8.52380	8.28110	8.28110			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			439.00000	0.43900	196.000		0.00	0	0.00
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			319.00000	0.31900	76.000		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			329.00000	0.32900	86.000		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

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	8.62	Put			339.00000	0.33900	96.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			431.00000	0.43100	674.000		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			8.56190	8.56190	8.31450	8.31450		16.15	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			260.00000	0.26000	355.000	16.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			556.00000	0.55600	403.000	16.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			257.00000	0.25700	352.000	16.41	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			563.00000	0.56300	410.000	16.41	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			232.00000	0.23200	317.000	16.77	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			638.00000	0.63800	475.000	16.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			605.00000	0.60500	797.000	14.63	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			141.00000	0.14100	85.000	14.63	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			263.00000	0.26300	359.000	16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			549.00000	0.54900	397.000	16.33	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.54157	109.54157	108.83472	108.83472			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,844.72000	2.84472	3,551.570		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			2,834.72000	2.83472	3,541.570		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			2,824.72000	2.82472	3,531.570		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.76335	89.05446	8.64926	90.04610			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,633.21000	4.63321	3,641.570		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future			8.86400	90.28901	8.74619	91.29388			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			1,802.05000	1.80205	2,806.920		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			1,713.36000	1.71336	2,718.230		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			1,624.80000	1.62480	2,629.670		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			423.80700	423.80700	426.73400	426.73400			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			227,740.00000	22.77400	198,470.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			429.83400	429.83400	432.80200	432.80200			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			1,880.00000	0.18800	31,560.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			1,980.00000	0.19800	31,660.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			2,080.00000	0.20800	31,760.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			186.99600	186.99600	186.82800	186.82800			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			189.65500	189.65500	189.48500	189.48500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			505.77300	505.77300	504.50600	504.50600			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			512.84500	512.84500	511.55600	511.55600			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	19/09/2012	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.01000	94.99000	4.98000	95.02000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.95000	95.05000	4.92000	95.08000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.85000	95.15000	4.81000	95.19000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.83000	95.17000	4.80000	95.20000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.81000	95.19000	4.78000	95.22000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.82000	95.18000	4.78000	95.22000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.87000	95.13000	4.83000	95.17000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.97000	95.03000	4.93000	95.07000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.09000	94.91000	5.03000	94.97000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.23000	94.77000	5.17000	94.83000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.39000	94.61000	5.32000	94.68000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.86030	6.86030	6.65430	6.65430		34.13	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			85.48630	0.08549	272.524	19.21	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			21.18630	0.02119	2.224	19.21	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Call			33.00700	0.03301	188.580	18.87	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Put			58.70700	0.05871	8.280	18.87	0.00	0	10,000.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Call			0.00000	0.00000	100.500	18.45	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Put			0.00000	0.00000	30.200	18.45	302,004.00	10,000	10,000.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.89440	6.89440	6.69690	6.69690		10.60	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			178.47130	0.17847	315.484	10.80	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			111.57130	0.11157	51.084	10.80	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.01382	106.76015	6.91379	107.51438			0.00	0	1,049.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.04	Call			950.49000	0.95049	196.260		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			1,025.33000	1.02533	271.100		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			1,100.10000	1.10010	345.870		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			7.08619	108.24017	6.98222	109.00423			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			425.50000	0.42550	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	338.560		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			498.92000	0.49892	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	265.140		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			572.27000	0.57227	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	191.790		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.14117	105.66007	7.03355	106.43441			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			46.61000	0.04661	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			0.00000	0.00000	727.730		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			118.83000	0.11883	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			0.00000	0.00000	655.510		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			190.99000	0.19099	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			0.00000	0.00000	583.350		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.49538	122.81648	5.36914	123.18935		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,276.69000	1.27669	945.630		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			68.50000	0.06850	110.310		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,546.92000	2.54692	2,176.620		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			4.21000	0.00421	6.780		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.53791	124.51907	5.39634	124.89639		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,401.17000	2.40117	2,059.580		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			70.91000	0.07091	106.640		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.55316	119.25080	5.39527	119.63373		2.09	0.00	0	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	5.34	Call			762.07000	0.76207	569.390	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			896.50000	0.89650	1,086.750	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			773.20000	0.77320	578.690	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			883.29000	0.88329	1,071.710	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			784.45000	0.78445	588.110	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			870.21000	0.87021	1,056.800	2.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.43609	130.45139	7.31598	131.68722		11.22	130,451.39	1	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,665.88000	5.66588	4,642.940	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			590.89000	0.59089	803.780	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,151.97000	7.15197	6,046.860	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			333.46000	0.33346	464.180	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,534.70000	11.53470	10,316.410	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			53.91000	0.05391	71.450	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,343.03000	14.34303	13,110.910	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			12.07000	0.01207	15.780	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.51159	126.97020	7.38724	128.22235		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,180.17000	11.18017	10,090.960	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			837.07000	0.83707	1,000.010	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,299.20000	2.29920	1,828.310	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,312.26000	6.31226	7,093.520	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,336.12000	3.33612	2,734.680	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,738.45000	4.73845	5,389.160	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.57401	128.53448	7.44569	129.80306		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,883.14000	4.88314	4,173.170	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,239.18000	5.23918	5,797.790	12.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.39	Call			4,789.83000	4.78983	4,087.950	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,346.00000	5.34600	5,912.700	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,836.36000	4.83636	4,130.430	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,292.41000	5.29241	5,855.060	12.02	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.47337	213.47337	213.50238	213.50238			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,487.62000	5.48762	5,516.630		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,497.62000	5.49762	5,526.630		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,507.62000	5.50762	5,536.630		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			273.54353	273.54353	273.80533	273.80533			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,815.33000	6.81533	6,553.530		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			6,805.33000	6.80533	6,543.530		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			6,795.33000	6.79533	6,533.530		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			4.93852	110.88256	4.80835	111.15508		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			684.18000	0.68418	460.540	1.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Put			54.02000	0.05402	102.900	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.89863	108.01168	4.74835	108.28733		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			628.77000	0.62877	456.660	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			204.26000	0.20426	307.800	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.82543	109.34237	4.65167	109.62229		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			122.87000	0.12287	80.360	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,116.16000	1.11616	1,353.570	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			125.79000	0.12579	82.400	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,102.75000	1.10275	1,339.280	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			128.78000	0.12878	84.490	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,089.40000	1.08940	1,325.030	1.32	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			203.37102	203.37102	202.26480	202.26480			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			10,274.80000	10.27480	11,381.020		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			10,264.80000	10.26480	11,371.020		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			10,254.80000	10.25480	11,361.020		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			5.95447	110.73143	5.83160	111.27420		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,493.78000	4.49378	3,954.530	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			8.02000	0.00802	11.540	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.01148	112.26647	5.88000	112.81614		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,825.38000	1.82538	1,454.740	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			866.05000	0.86605	1,045.080	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,488.82000	3.48882	3,010.330	4.61	0.00	0	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	Put			317.26000	0.31726	388.440	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,511.38000	4.51138	4,001.130	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			174.55000	0.17455	213.970	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.04952	109.49251	5.90959	110.04980		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,633.24000	1.63324	1,324.010	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,631.60000	1.63160	1,879.660	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,594.16000	1.59416	1,289.370	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,672.46000	1.67246	1,924.960	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,613.62000	1.61362	1,306.620	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,651.94000	1.65194	1,902.230	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.26225	111.73118	6.14032	112.37823		5.69	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,582.86000	5.58286	4,941.740	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			13.54000	0.01354	19.470	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.32348	109.24989	6.19464	109.90524		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,664.76000	5.66476	5,064.010	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			244.58000	0.24458	299.180	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.37156	110.59584	6.23595	111.26013		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,266.40000	2.26640	1,895.040	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,001.03000	2.00103	2,293.960	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,293.97000	2.29397	1,920.150	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,979.59000	1.97959	2,270.060	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,321.70000	2.32170	1,945.430	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,958.34000	1.95834	2,246.360	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

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			5.08816	105.06387	4.95182	105.22296		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			220.74000	0.22074	133.930	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			106.14000	0.10614	178.420	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.05051	102.75539	4.87355	102.91606		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			214.03000	0.21403	150.320	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			317.33000	0.31733	414.290	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.94823	104.02139	4.70919	104.18486		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			58.64000	0.05864	38.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			968.97000	0.96897	1,112.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			59.60000	0.05960	39.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			962.98000	0.96298	1,106.450	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			60.58000	0.06058	40.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			957.01000	0.95701	1,100.200	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			6.51378	106.40597	6.39756	107.08457		6.83	0.00	0	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,672.27000	6.67227	5,997.530	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			14.03000	0.01403	17.890	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.57812	104.24164	6.45619	104.92899		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,788.58000	6.78858	6,149.940	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			239.98000	0.23998	288.690	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.63188	105.52591	6.50440	106.22261		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,303.02000	2.30302	1,917.330	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,657.16000	2.65716	2,968.170	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,328.78000	2.32878	1,940.220	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,627.83000	2.62783	2,935.970	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,354.70000	2.35470	1,963.290	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,598.70000	2.59870	2,903.990	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.68514	101.08889	6.59491	101.66526		8.11	0.00	0	9,342.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,079.15000	2.07915	1,670.690	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			711.90000	0.71190	879.810	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,662.22000	5.66222	5,103.280	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			61.37000	0.06137	78.800	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,811.57000	6.81157	6,239.650	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			25.70000	0.02570	30.150	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.75040	102.49021	6.65628	103.07396		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			709.47000	0.70947	553.390	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,899.02000	4.89902	5,326.690	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,055.76000	7.05576	6,522.120	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			352.44000	0.35244	402.550	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.80202	100.35943	6.70413	100.95122		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,633.61000	2.63361	2,290.670	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,962.71000	2.96271	3,211.560	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,662.18000	2.66218	2,317.150	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,930.39000	2.93039	3,177.150	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,605.22000	2.60522	2,264.380	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,995.27000	2.99527	3,246.220	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.16065	80.81523	8.04101	81.87300		17.11	0.00	0	7,349.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.99	Call			8,004.87000	8.00487	7,012.080	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			171.67000	0.17167	236.650	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.23430	81.93551	8.11124	83.00751		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,840.33000	8.84033	7,997.140	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,117.13000	1.11713	1,345.940	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.29486	79.80294	8.16868	80.88877		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,107.71000	4.10771	3,558.050	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,685.05000	5.68505	6,221.220	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,145.62000	4.14562	3,592.510	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,633.43000	5.63343	6,166.150	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,183.47000	4.18347	3,627.170	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,581.90000	5.58190	6,111.430	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			154.48617	154.48617	154.49309	154.49309			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			9,503.09000	9.50309	9,496.170		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			9,493.09000	9.49309	9,486.170		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			9,483.09000	9.48309	9,476.170		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.28476	122.28476	122.30236	122.30236			0.00	0	703.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Call			312.36000	0.31236	294.760		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			302.36000	0.30236	284.760		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			292.36000	0.29236	274.760		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			125.61892	125.61892	125.68033	125.68033			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,690.33000	3.69033	3,628.920		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			3,680.33000	3.68033	3,618.920		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			3,670.33000	3.67033	3,608.920		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			7.95240	92.17444	7.81238	93.43642		14.84	0.00	0	5,142.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,845.50000	1.84550	1,252.910	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,415.91000	2.41591	3,085.300	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,600.59000	8.60059	7,399.480	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			133.25000	0.13325	194.120	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.03050	93.45227	7.88617	94.73118		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,437.65000	9.43765	8,366.670	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			978.55000	0.97855	1,186.480	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.09176	91.06872	7.94360	92.36413		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,354.72000	4.35472	3,663.150	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,276.62000	5.27662	5,880.460	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,394.60000	4.39460	3,699.150	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,226.93000	5.22693	5,826.890	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,434.69000	4.43469	3,735.350	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Put			5,177.57000	5.17757	5,773.640	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.16982	82.86635	8.05010	83.99327			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			575.38000	0.57538	1,702.300		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			479.19000	0.47919	1,606.110		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			383.18000	0.38318	1,510.100		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			16,481.00000	16,481.00000	15,971.56000	15,971.56000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32520	1.32520	1.28460	1.28460		13.20	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			4.66790	0.00047	65.816	14.15	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			458.66790	0.04587	113.816	14.15	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32750	1.32750	1.28920	1.28920		14.56	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			213.44470	0.02134	349.227	15.22	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			721.44470	0.07214	474.227	15.22	0.00	0	0.00
Total for Derivatives :												651,233,828.87	97,029	1 798 414.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.45117	100.00000	11.36814			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.50813	100.00000	23.35324			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.55622	100.00000	8.49418			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	123.36629	5.00000	123.31664			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.72348	100.00000	23.56716			5,200,000,000.00	52,000	17,362,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.63375	100.00000	36.38838			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.49449	100.00000	9.42565			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.00708	100.00000	15.90161			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.07474	100.00000	45.74070			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			520,000,000,000.00	5,200,000	2,600,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	29.33083	100.00000	29.13048			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.43977	100.00000	20.29157			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.22548	100.00000	32.52635			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.97098	100.00000	12.56750			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.90731	100.00000	9.42949			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.49337	100.00000	9.23475			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.55068	100.00000	9.36962			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.25829	100.00000	28.84069			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.09625	100.00000	20.67946			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	31.28814	100.00000	31.08198			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.81578	100.00000	24.63586			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.33741	100.00000	20.18835			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.97562	100.00000	11.88879			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	74.49446	100.00000	74.06634			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	57.91088	100.00000	57.52930			4,000,000,000.00	40,000	1,789,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	47.95425	100.00000	47.60658			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	87.27727	100.00000	86.67396			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	90.28007	100.00000	89.83607			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	77.79527	100.00000	76.84655			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.77852	100.00000	41.49314			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.99834	100.00000	19.86029			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.77361	8.00000	92.69175			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.73968	100.00000	21.59643			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.57548	100.00000	17.44806			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.16492	9.58000	102.08611			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.53280	100.00000	12.44194			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.09882	100.00000	11.98585			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.67529	4.50000	101.61349			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.09449	100.00000	6.05264			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.72191	100.00000	20.57962			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.36754	100.00000	5.33069			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	97.19176	100.00000	96.62426			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.78772	100.00000	5.74797			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.42458	100.00000	2.41085			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.42458	100.00000	2.41085			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.15405	6.82500	100.09855			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.16574	100.00000	7.12504			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.90984	100.00000	9.83800			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.21371	100.00000	12.14317			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.26679	100.00000	24.11249			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.13980	100.00000	11.07581			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			100.00000	10.55176	100.00000	10.49099			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.54093	100.00000	21.41652			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.62171	100.00000	20.50228			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.22945	100.00000	9.14327			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.03279	100.00000	8.94845			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.61238	100.00000	19.49879			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.03574	100.00000	23.92265			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.46252	100.00000	19.39778			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.02252	100.00000	17.91814			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.28975	100.00000	17.18962			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.95905	100.00000	16.86083			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.55377	100.00000	9.35919			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	20.98023			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.68025	100.00000	60.33552			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.86851	100.00000	11.71262			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.79173	100.00000	14.70605			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.87838	100.00000	13.79800			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.22446	95.66000	2.19440			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On	31/03/2028	Spot Bond			100.00000	3.13127	100.00000	2.97652			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.62137	100.00000	3.57382			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	10.92188	100.00000	15.75737			0.00	0	8,373,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.21038	100.00000	22.06403			10,800,000,000.00	108,000	8,765,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.59440	100.00000	10.52421			4,700,000,000.00	47,000	30,459,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.92016	100.00000	8.86042			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.67436	100.00000	19.23180			0.00	0	4,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.59536	100.00000	33.36469			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.00269	4.00000	118.93514			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.11657	100.00000	6.07478			3,000,000,000,000.00	30,000,000	15,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.39321	100.00000	3.37004			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	60.96200	100.00000	60.52002			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.71449	100.00000	67.22355			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	68.07783	100.00000	67.58426			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	22.14003	100.00000	21.97951			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	57.51322	100.00000	57.09168			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.04957	100.00000	62.59245			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	57.51322	100.00000	57.09168			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On	08/05/2013	Spot Bond			100.00000	60.20992	100.00000	59.77339			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	67.26962	100.00000	66.82639			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	100.07220	13.50000	99.96450			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	18.07197	100.00000	17.94096			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.31656	100.00000	18.18377			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.78965	100.00000	21.63168			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	94.20984	100.00000	93.49792			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	46.55325	100.00000	46.21573			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	46.50319	100.00000	46.16605			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.82740	100.00000	17.69814			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.46229	100.00000	1.45400			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	91.27634	100.00000	90.61332			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	91.27634	100.00000	90.61332			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	39.93146	100.00000	39.64196			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	45.88149	100.00000	45.54886			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.80171	100.00000	14.71762			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.04363	100.00000	90.38069			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.42918	100.00000	12.35877			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On	20/09/2015	Spot Bond			100.00000	12.42918	100.00000	12.35877			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	47.17064	100.00000	46.82865			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.40322	100.00000	16.28430			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.37657	100.00000	17.25059			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.96931	100.00000	15.85354			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.26249	100.00000	16.14459			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.39149	100.00000	16.27265			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.38846	100.00000	10.32002			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.38846	100.00000	10.32002			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.44321	100.00000	10.37439			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.73477	100.00000	15.62069			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.44321	100.00000	10.37439			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.33373	100.00000	10.26564			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.90989	100.00000	23.77442			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.67046	100.00000	24.49161			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	100.92722	100.00000	100.11765			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.79519	100.00000	46.45593			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.56191	100.00000	15.28601			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On	20/12/2013	Spot Bond			100.00000	46.79519	100.00000	46.45593			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	100.92722	100.00000	100.11765			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.23518	100.00000	10.16098			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.22652	100.00000	10.15237			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.23856	100.00000	10.16434			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.99038	100.00000	9.91795			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	46.37804	100.00000	46.04180			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.48870	100.00000	10.41265			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	93.83884	100.00000	93.13856			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	64.29639	100.00000	63.83024			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	93.83884	100.00000	93.13856			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.58220	100.00000	12.49097			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.88920	100.00000	32.65076			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.00664	100.00000	39.74304			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.89349	100.00000	41.58977			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.37390	100.00000	8.31318			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.38527	100.00000	8.32447			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.40085	100.00000	7.35881			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	42.37819	100.00000	42.07094			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.11985	100.00000	4.09255			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.91914	100.00000	3.89331			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.21459	100.00000	6.17938			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.87667	100.00000	2.85771			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.98587	100.00000	2.96619			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.77315	100.00000	7.71680			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.10020	100.00000	27.89647			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.10020	100.00000	27.89647			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	42.37819	100.00000	42.07094			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.66857	100.00000	27.46797			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.89335	100.00000	22.72737			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.84378	100.00000	22.67816			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.64414	100.00000	7.58872			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.70706	100.00000	10.62858			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.63421	100.00000	7.57886			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.22427	100.00000	10.15690			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	99.19137	100.00000	98.39572			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			100.00000	10.27900	100.00000	10.21127			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.89335	100.00000	22.72737			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.65751	100.00000	10.58025			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.03040	100.00000	9.95767			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.80292	100.00000	7.74636			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	44.37903	100.00000	44.05375			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.77413	100.00000	29.59764			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.58440	100.00000	29.40905			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.47791	100.00000	8.42765			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.60690	100.00000	40.31250			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.71280	100.00000	15.61966			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.57583	100.00000	15.48350			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.84171	100.00000	15.74781			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.46008	100.00000	8.40994			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.14823	100.00000	8.09993			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.73697	100.00000	15.64369			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.82559	100.00000	15.73179			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	8.84255	100.00000	8.80117			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	13.07048	100.00000	12.99301			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.77726	100.00000	15.68373			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.05641	100.00000	32.81675			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.18974	100.00000	19.05062			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.91017	100.00000	30.68607			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.30034	100.00000	13.23776			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.21686	100.00000	9.15004			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.74240	1.75000	102.70762			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.86266	100.00000	16.74040			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	87.29860	100.00000	86.70608			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.88037	100.00000	16.75799			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.14862	100.00000	9.08229			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.02009	100.00000	7.96194			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.52026	100.00000	7.46574			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	87.34226	100.00000	86.74944			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.87288	100.00000	45.41482			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.93126	100.00000	23.69230			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	86.98890	100.00000	86.39847			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On	20/06/2015	Spot Bond			100.00000	16.94301	100.00000	16.71953			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.72556	100.00000	8.61047			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.30841	100.00000	8.19882			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	7.02034	100.00000	6.92774			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.28115	100.00000	8.13943			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.07003	100.00000	6.90255			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	84.21590	100.00000	83.66185			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	84.19172	100.00000	83.63783			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	71.05880	100.00000	70.58805			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.42176	100.00000	2.40420			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.26928	100.00000	20.12234			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.96256	100.00000	20.81059			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.42476	100.00000	21.26943			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.09037	100.00000	13.31037			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.94396	100.00000	15.83833			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.92837	100.00000	25.74039			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.36788	100.00000	16.25825		1,600,000,000.00	16,000	14,593,000.00	
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.89085	100.00000	24.71040			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.94591	100.00000	15.84027			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.49117	100.00000	6.44660			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.78947	100.00000	35.55366			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.17125	100.00000	11.09027			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.92498	100.00000	14.82611			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.00066	100.00000	16.84192			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.23028	100.00000	9.14410			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	46.05555	100.00000	45.62552			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.43392	100.00000	24.27205			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.91033	100.00000	10.83123			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.02917	100.00000	46.97664			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.28141	100.00000	53.09897			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.95755	100.00000	23.78385			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.10625	100.00000	29.90680			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.93333	100.00000	15.82778			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.51478	100.00000	41.21380			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.92728	100.00000	18.79006			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	68.13398	100.00000	67.64001			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.79882	100.00000	19.65528			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.76448	100.00000	19.62119			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.98695	100.00000	14.87829			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	19.66147	100.00000	19.51892			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	15.25348	100.00000	15.14289			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.79729	100.00000	18.66100			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	18.79729	100.00000	18.66100			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.65439	100.00000	16.53364			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	17.12182	100.00000	16.99768			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	18.36636	100.00000	18.23321			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.79882	100.00000	19.65528			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	17.73532	100.00000	17.60675			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.71499	8.00000	101.64932			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	14.63177	100.00000	14.52569			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	14.63177	100.00000	14.52569			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.00000	14.63177	100.00000	14.52569			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	26.22376	100.00000	26.03363			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	66.36078	100.00000	65.87966			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22	On	30/09/2015	Spot Bond			100.00000	17.41802	100.00000	17.29174			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.40820	100.00000	13.28023			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	14.03922	100.00000	13.90523			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			100.00000	11.54216	100.00000	11.32762			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.43304	100.00000	22.27040			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	20.91250	100.00000	20.76089			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	18.73253	100.00000	18.59672			0.00	0	0.00
BAYB05	On	30/06/2019	Spot Bond			100.00000	13.68169	100.00000	13.42738			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	5.12294	100.00000	5.09391			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.63734	100.00000	22.47323			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.60253	100.00000	20.45316			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.71761	100.00000	12.62541			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.71761	100.00000	12.62541			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.37619	100.00000	15.26472			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.32321	100.00000	13.22662			0.00	0	0.00
BCJ01	On	10/03/2013	Spot Bond			100.00000	68.42105	100.00000	67.65799			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	27.37725	100.00000	27.17876			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	19.08344	100.00000	18.94508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP61U	On	24/10/2012			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.06893	100.00000	4.04212			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.54827	100.00000	9.49403			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.66173	100.00000	10.60115			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	11.37180	100.00000	11.29646			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	30.20079	100.00000	29.98184			0.00	0	0.00
BD310B	On	03/07/2013			100.00000	66.27281	100.00000	65.79233			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	40.29183	100.00000	39.99972			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	39.86609	100.00000	39.57706			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	66.97274	100.00000	66.48719			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	41.42519	100.00000	41.12485			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	66.49672	100.00000	66.01462			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	7.25478	100.00000	7.20160			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	22.60005	100.00000	24.20896			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	23.28939	100.00000	23.07194			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	57.02658	100.00000	56.65082			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.24074	100.00000	11.15925			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.29628	100.00000	11.21438			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.46285	100.00000	11.37975			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.01814	100.00000	11.93100			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.57341	100.00000	12.48226			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.12818	100.00000	14.02576			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.04991	100.00000	4.02055			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.38869	100.00000	9.32063			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.77399	100.00000	9.70313			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.93912	100.00000	9.86706			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.99416	100.00000	9.92171			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.65467	100.00000	10.57742			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.53534	100.00000	11.45170			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.53597	100.00000	2.51759			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.53597	100.00000	2.51759			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.88840	100.00000	8.40452			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.42866	100.00000	8.94330			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.57600	100.00000	9.09025			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On	15/03/2017			8.00000	103.01877	8.00000	102.95132			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	10.01803	100.00000	9.53107			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.06006	100.00000	10.31476			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.26287	100.00000	1.79708			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.26287	100.00000	1.79708			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.63864	100.00000	30.43676		11,600,000,000.00		116,000	5,050,000.00
BIDC14	On	26/10/2012			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	54.88722	1,000.00000	52.51799			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	54.56423	100.00000	54.25426			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.54517	100.00000	11.46146			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.75308	100.00000	6.70412			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.12677	100.00000	7.07509			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	11.56535	100.00000	11.48150			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	11.89831	100.00000	11.81205			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	12.50370	100.00000	12.41305			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.02615	100.00000	14.91721			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.95991	100.00000	13.85871			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	54.90657	100.00000	68.13199			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	66.32974	100.00000	65.84885			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	84.40216	100.00000	83.83822			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	46.14631	100.00000	45.71545			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.35103	100.00000	8.29049			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	90.75601	100.00000	90.09836			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.14881	100.00000	32.93039			0.00	0	4,783,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.13977	100.00000	21.99389			4,200,000,000.00	42,000	21,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.77038	100.00000	13.67054			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.58637	100.00000	29.37187			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.82440	100.00000	18.70036			29,500,000,000.00	295,000	12,261,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.85504	8.00000	115.77975			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.06235	100.00000	12.96765			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.90986	8.00000	118.83384			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.64603	100.00000	17.48126			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.40659	100.00000	14.31167			10,200,000,000.00	102,000	6,358,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On	23/08/2019	Spot Bond			100.00000	0.38245	100.00000	0.37743			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.52528	4.00000	102.45975			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.22272	100.00000	15.12186			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.40634	100.00000	14.31089			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.21365	100.00000	16.70666			0.00	0	32,750,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.66972	100.00000	12.57686			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.74873	12.05000	101.68342			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	88.05791	100.00000	87.44780			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.94585	100.00000	35.68524			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.68669	100.00000	25.50045			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	87.81199	100.00000	87.19504			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.18256	100.00000	18.01094			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.73628	100.00000	99.92823			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	70.34875	100.00000	69.83871			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.52128	100.00000	37.87297			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	68.10811	100.00000	67.61432			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	68.10811	100.00000	67.61432			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	68.10811	100.00000	67.61432			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	57.48779	100.00000	57.06644			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	68.13839	100.00000	67.64438			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	67.83560	100.00000	67.34379			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	67.59337	100.00000	67.10332			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	58.06910	100.00000	57.64810			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.43745	100.00000	21.28203			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	66.34743	100.00000	65.86641			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	21.30049	100.00000	21.14606			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	46.58662	100.00000	46.24887			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	46.29461	100.00000	45.95897			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	22.02445	100.00000	21.86478			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	58.18412	100.00000	57.76229			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	58.01260	100.00000	57.59201			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			100.00000	57.94567	100.00000	57.52097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140 On	20/06/2013	Spot Bond				100.00000	68.19894	100.00000	67.70451			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond				100.00000	67.98699	100.00000	67.49409			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond				100.00000	46.87863	100.00000	46.53875			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond				100.00000	59.01027	100.00000	58.62144			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond				13.64000	105.59474	13.64000	105.48060			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond				100.00000	54.78441	100.00000	54.42343			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond				100.00000	59.64222	100.00000	59.20981			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond				100.00000	85.56790	100.00000	84.98048			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond				100.00000	35.43901	100.00000	35.18208			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond				100.00000	48.25523	100.00000	47.90538			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond				100.00000	48.25523	100.00000	47.90538			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond				100.00000	63.49619	100.00000	63.03584			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond				100.00000	21.77282	100.00000	21.61496			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond				100.00000	16.09245	100.00000	15.97578			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond				100.00000	15.86963	100.00000	15.75458			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond				100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond				100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond				100.00000	34.50378	100.00000	34.25363			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167 On	30/04/2014	Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.96931	100.00000	15.85354			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.50378	100.00000	34.25363			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.42072	100.00000	84.83432			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.08298	100.00000	65.60388			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.48491	100.00000	66.00289			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.22483	100.00000	65.74470			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.22483	100.00000	65.74470			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.50019	100.00000	32.26455			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.24705	100.00000	11.16551			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66754	100.00000	66.66751			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66754	100.00000	66.66751			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.07823	100.00000	11.99865			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.48647	100.00000	12.39594			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187 On	15/06/2014	Spot Bond			100.00000	32.42728	100.00000	36.67300			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.18395	100.00000	37.90712			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.18639	2.76000	100.16401			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.16324	100.00000	13.06780			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.05388	2.76000	106.00428			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.38038	8.25000	100.31315			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	33.85679	100.00000	37.99791			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.83866	100.00000	13.53818			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.53380	100.00000	3.50927			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.66594	2.40000	110.61717			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.54229	100.00000	13.44411			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.67798	100.00000	65.20181			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	66.14495	100.00000	65.66539			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.65602	100.00000	66.17275			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.82316	100.00000	46.48369			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.69084	100.00000	22.52633			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.78251	100.00000	22.61734			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	103.54941	8.52000	103.47861			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	23.01141	100.00000	22.84458			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.90931	100.00000	22.74321			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.40871	100.00000	10.33325			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.40871	100.00000	10.33325			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.52945	8.64500	103.45765			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.52945	8.64500	103.45765			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	33.45970	100.00000	37.62988			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	35.04804	100.00000	39.10202			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.79751	100.00000	13.70611			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.51280	100.00000	10.43657			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.34253	100.00000	11.26030			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	54.71201	100.00000	54.31100			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	54.73167	100.00000	54.33052			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.49279	100.00000	22.32972			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.49279	100.00000	22.32972			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.51243	100.00000	36.29600			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	90.21666	100.00000	89.56762			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234 On	19/04/2013	Spot Bond			100.00000	63.89129	100.00000	63.42808			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	63.89129	100.00000	63.42808			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.46434	100.00000	13.10660			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.42479	100.00000	9.35645			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	87.45925	100.00000	86.84907			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	8.87441	100.00000	8.82180			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	20.24163	100.00000	20.09488			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.66517	100.00000	9.59510			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.59773	9.35000	100.52283			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.59773	9.35000	100.52283			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	20.19259	100.00000	20.04620			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	20.21091	100.00000	20.06437			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.06847	100.00000	13.96648			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.01667	100.00000	13.91505			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	19.49963	100.00000	19.35671			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.77838	100.00000	13.67848			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252 On	26/03/2015	Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	16.55353	100.00000	18.11510			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	16.71073	100.00000	18.31487			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	8.87713	100.00000	10.61091			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	99.76977	9.65000	104.50335			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	32.88061	100.00000	32.64222			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	27.93021	100.00000	27.72772			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	65.23184	100.00000	64.62276			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.29665	100.00000	30.93383			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.29665	100.00000	30.93383			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.68667	100.00000	10.92330			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.70840	100.00000	10.63077			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270 On	24/02/2017	Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.17071	100.00000	12.08247			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.05114	100.00000	8.98551			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.00239	100.00000	8.93713			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.05114	100.00000	8.98551			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.86071	100.00000	9.76864			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.55535	100.00000	11.44746			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.51928	100.00000	11.41172			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.03163	100.00000	8.96615			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	19.65404	100.00000	19.51155			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.73548	100.00000	9.64359			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.00000	16.60403	100.00000	16.44900			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.00000	16.22632	100.00000	17.98871			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.00000	14.02588	100.00000	13.88079			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.00000	8.97399	100.00000	8.85378			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.00000	8.55319	100.00000	8.43496			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.00000	8.55319	100.00000	8.43496			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.00000	8.54714	100.00000	8.42303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On	10/08/2017	Spot Bond			100.00000	10.09587	100.00000	9.96326			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.87733	100.00000	1.85267			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.44161	100.00000	18.32010			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.44161	100.00000	18.32010			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	67.14617	100.00000	66.70133			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	82.95826	100.00000	82.40274			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	82.94803	100.00000	82.39258			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	105.18009	100.00000	104.56924			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	101.96987	100.00000	101.26970			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	82.93781	100.00000	82.38242			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	69.03335	100.00000	68.64912			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.95066	100.00000	60.50876			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.95066	100.00000	60.50876			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.38031	100.00000	8.31955			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	67.00248	100.00000	66.55859			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	67.01763	100.00000	66.57364			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	82.94803	100.00000	82.39258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	82.94803	100.00000	82.39258			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.34712	100.00000	13.24930			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	69.52499	100.00000	69.06439			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.37180	100.00000	11.29646			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00200	100.00000	0.00199			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00223	100.00000	0.00221			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	101.20815	100.00000	100.38975			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	101.25444	100.00000	100.43567			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	101.23460	100.00000	100.41599			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	137.98065	100.00000	136.83163			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	101.27758	100.00000	100.45862			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.74270	100.00000	11.67617			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.74270	100.00000	11.67617			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.78515	100.00000	11.69971			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.78515	100.00000	11.69971			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.60927	100.00000	10.53236			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.07864	100.00000	10.00556			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.24610	100.00000	9.17907			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	64.17970	100.00000	63.58045			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.33872	100.00000	9.27101			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	11.04934	100.00000	10.90263			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	15.40640	100.00000	21.24067			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	68.56201	100.00000	68.10779			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.21537	100.00000	12.13445			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.38257	100.00000	15.28066			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	20.01188	100.00000	19.87930			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	10.72777	100.00000	10.65709			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	79.17994	100.00000	78.69615			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.32605	5.86800	103.27744			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.33366	7.17500	99.27608			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.36664	100.00000	9.29874			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.96917	100.00000	19.82281			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.06568	100.00000	17.82840			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	83.71560	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
CPL009	On	07/12/2012	Spot Bond			100.00000	84.01342	100.00000	83.45209			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	99.89205	100.00000	99.10135			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	100.07528	100.00000	99.28313			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.05984	100.00000	68.60108			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	98.95150	100.00000	98.17642			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	99.84352	100.00000	99.05320			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	99.84352	100.00000	99.05320			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	99.83866	100.00000	99.04839			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	99.58627	100.00000	98.79799			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	98.85938	100.00000	98.08300			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.71726	100,000.00000	1.40216		700,000,000,000.00	7,000,000	3,500,000.00	
DRD04	On	03/07/2015	Spot Bond			100.00000	25.79505	100.00000	25.45625		9,100,000,000,000.00	91,000,000	30,500,000.00	
DRD05	On	03/10/2013	Spot Bond			100.00000	31.58858	100.00000	29.62963		6,000,000,000,000.00	60,000,000	20,000,000.00	
DV13	On	25/08/2013	Spot Bond			100.00000	52.63454	100.00000	52.28773			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.55772	100.00000	22.40829			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.56989	100.00000	10.50024		440,208,800,000.00	4,402,088	84,204,088.00	
DV23	On	27/02/2023	Spot Bond			100.00000	10.49253	100.00000	10.42340		23,438,300,000.00	234,383	198,910,383.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	94.90817	100.00000	94.18551			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.11923	100.00000	15.01961			0.00	0	16,727,900.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.92864	100.00000	17.79866			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.68589	100.00000	21.48119			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.14873	100.00000	9.06238			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.85962	100.00000	3.82319			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.62828	100.00000	1.61291			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.06038	100.00000	15.95012			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.24581	2.55000	103.19938		726,750,000,000.00	285,000,000	273,500,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	11.96840	100.00000	11.88954			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.95690	100.00000	10.88351			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.02917	8.00000	118.95307			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.56601	100.00000	15.45315			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	88.16897	100.00000	87.55096			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	68.66670	100.00000	68.66667			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	68.65837	100.00000	68.65834			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	84.83153	100.00000	84.25963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ182U	On	11/12/2012		Spot Bond	100.00000	81.11111	100.00000	80.57395			2,600,000,000,000.00	26,000,000	22,000,000.00
EQS01	On	18/11/2014		Spot Bond	100.00000	28.66702	100.00000	28.47120			0.00	0	0.00
EQS02	On	01/07/2015		Spot Bond	100.00000	24.42158	100.00000	24.26065			0.00	0	0.00
EQS04	On	22/09/2015		Spot Bond	100.00000	19.16559	100.00000	19.02663			0.00	0	0.00
EQS05	On	25/04/2017		Spot Bond	100.00000	9.65683	100.00000	9.56667			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012		Spot Bond	100.00000	87.21765	100.00000	86.60774			0.00	0	0.00
ERS3A8	On	17/11/2014		Spot Bond	100.00000	21.54029	100.00000	21.38413			0.00	0	0.00
ERS3B1	On	17/11/2012		Spot Bond	100.00000	87.47469	100.00000	86.86299			0.00	0	0.00
ERS3B2	On	17/08/2014		Spot Bond	100.00000	28.50924	100.00000	28.30254			0.00	0	0.00
ERS3C1	On	17/11/2012		Spot Bond	100.00000	87.58180	100.00000	86.96933			0.00	0	0.00
ERS3C2	On	17/08/2014		Spot Bond	100.00000	29.19084	100.00000	28.97920			0.00	0	0.00
ERSA10	On	17/08/2013		Spot Bond	100.00000	58.42055	100.00000	57.99699			0.00	0	0.00
ERSA11	On	17/08/2014		Spot Bond	100.00000	28.04064	100.00000	27.83734			0.00	0	0.00
ERSA12	On	17/08/2015		Spot Bond	100.00000	15.74025	100.00000	15.62613			0.00	0	0.00
ERSA13	On	17/08/2013		Spot Bond	100.00000	58.43632	100.00000	58.01266			0.00	0	0.00
ES15	On	30/08/2015		Spot Bond	100.00000	16.49723	100.00000	16.38734			9,600,000,000.00	96,000	61,850,000.00
ES18	On	20/04/2018		Spot Bond	9.25000	103.77546	9.25000	103.69856			57,432,759,750.00	6,208,947	516,379,616.00
ES23	On	25/01/2023		Spot Bond	10.00000	101.44218	10.00000	101.36152			602,700,000.00	60,270	276,045,000.00

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	Spot Bond			7.85000	103.59756	7.85000	103.53220			2,886,963,100.00	367,766	55,162,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.04069	7.50000	99.97999			6,618,849,390,000.00	882,513,252	1,349,030,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.57768	100.00000	16.35994			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	68.64500	100.00000	99.18478			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.43873	100.00000	11.35580			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.13129	100.00000	11.05059			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	59.07469	100.00000	58.64640			10,696,000,000,000.00	106,960,000	40,320,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	59.20686	100.00000	58.77761			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.38353	8.37500	100.31572			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	59.86769	100.00000	59.43365			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.09644	100.00000	31.40603			5,600,000,000.00	56,000	17,379,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.90128	100.00000	10.82905			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	89.42610	100.00000	88.78275			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	83.19641	100.00000	82.63930			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.24762	100.00000	9.17985			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.25641	100.00000	7.20324			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.45038	100.00000	10.37462			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.13291	100.00000	15.03266			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On	21/12/2018			100.00000	11.07366	100.00000	10.99338			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	41.80115	100.00000	41.51561			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	57.24600	100.00000	56.86880			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.43830	100.00000	3.41482			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	3.78960	100.00000	3.76449		1,000,000,000,000.00	10,000,000	5,000,000.00	
FRBI33	On	07/12/2033			100.00000	4.32483	100.00000	4.29617			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	0.33954	100.00000	0.33762			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02259	100.00000	0.02246			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02082	100.00000	0.02071			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	35.51201	100.00000	35.27675			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	61.72672	100.00000	61.27920			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.57116	100.00000	13.47277			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.66665	100.00000	35.76739			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104 On	20/03/2014	Spot Bond			100.00000	30.59189	100.00000	31.86289			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	13.23962	100.00000	13.14363			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	9.67841	100.00000	9.60747			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.04276	100.00000	12.94820			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.65967	100.00000	12.82451			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	57.35983	100.00000	56.94398			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.25556	100.00000	13.94827			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.39234	100.00000	11.24607			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.19173	100.00000	12.24170			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.34941	100.00000	35.57150			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.29910	100.00000	8.98642			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.70311	100.00000	9.51718			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.11013	100.00000	13.80522			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.16736	100.00000	12.21134			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.01960	100.00000	14.51830			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.84823	100.00000	15.55036			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.74816	100.00000	11.68925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122 On	20/06/2017	Spot Bond			100.00000	10.89850	100.00000	13.12199			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.00832	100.00000	16.99524			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	9.11486	100.00000	11.41769			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.78952	100.00000	7.53763			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.03395	100.00000	14.15573			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	12.89742	100.00000	16.62100			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.11684	100.00000	12.94247			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	10.70222	100.00000	13.71690			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	12.32179	100.00000	15.85947			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	11.53152	100.00000	14.81400			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	12.79985	100.00000	16.49192			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	13.50231	100.00000	17.42123			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	12.28296	100.00000	15.79614			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	11.91604	100.00000	15.30336			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	10.81499	100.00000	13.84864			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	10.63961	100.00000	13.61693			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	13.01708	100.00000	16.75808			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	12.87092	100.00000	16.56498			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On	20/09/2017			100.00000	12.47143	100.00000	16.03716			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.02915	100.00000	16.76475			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	10.74348	100.00000	13.72596			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	9.60538	100.00000	12.21292			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	8.20673	100.00000	10.37090			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	13.04263	100.00000	16.71430			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	17.14238	100.00000	16.51106			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	7.23194	100.00000	6.96560			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.83162	100.00000	2.79185			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	7.05958	100.00000	6.63753			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	36.09558	100.00000	35.85645			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	31.09096	100.00000	30.86555			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	20.24476	100.00000	20.09799			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.67294	100.00000	16.55207			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	43.35066	100.00000	43.03638			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	99.94374	6.90500	101.61185			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.91080	100.00000	8.84548			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	70.32755	100.00000	69.92337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00000	64.34318	100.00000	63.87670			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.26176	100.00000	32.79680			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.74521	100.00000	9.67455			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.75812	5.87500	100.71058			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.05308	100.00000	13.08204			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.13992	100.00000	13.19041			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.04995	100.00000	5.01667			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.85836	100.00000	24.71753			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.62775	100.00000	4.59726			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.47504	100.00000	6.43237			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.18478	100.00000	100.41927			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.31878	100.00000	9.26598			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.19138	100.00000	98.39572			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.88288	100.00000	10.80398			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.62129	100.00000	16.27531			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.80550	100.00000	16.45651			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.24451	100.00000	14.92105			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.23789	4.73000	106.17135			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	99.19137	100.00000	100.92941			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.43843	100.00000	15.11179			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.93391	100.00000	9.86189			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.99520	100.00000	10.91548			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.95026	100.00000	25.76213			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.42311	100.00000	12.33305			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.05649	100.00000	11.96907			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.19138	100.00000	99.98236			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.19138	100.00000	99.97006			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.76490	100.00000	65.51762			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.76768	100.00000	65.52218			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	64.77877	100.00000	65.54042			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	65.84117	100.00000	66.95302			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	8.97688	100.00000	10.40849			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.35781	100.00000	13.01960			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	8.96797	100.00000	10.39783			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	17.91232	100.00000	19.53813			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.90117	100.00000	13.46329			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			100.00000	13.65405	100.00000	13.55505			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	60.31234	100.00000	59.87508			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	62.74300	100.00000	62.28811			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	60.38327	100.00000	59.94550			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	62.81938	100.00000	62.36394			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	60.55787	100.00000	60.11881			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	60.61242	100.00000	60.17299			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	61.18531	100.00000	60.74171			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	61.88913	100.00000	61.44044			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	62.33107	100.00000	61.87916			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.10023	100.00000	20.95379			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	56.45882	100.00000	56.04500		564,000,000,000.00	0.00	5,640,000	1,880,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.83181	100.00000	30.60827			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.45967	100.00000	17.29664			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.75204	100.00000	13.65233			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.45192	100.00000	9.36367			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.92943	100.00000	7.87194			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.55593	100.00000	10.49596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.10558	100.00000	3.08512		827,999,900,000.00		8,279,999	1,895,999.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.75276	100.00000	7.69654			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.35553	100.00000	3.33261			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.61224	100.00000	12.52080			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.28922	100.00000	11.20737			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.02063	100.00000	91.33899			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	61.48538	100.00000	61.03962			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.64960	100.00000	7.59414			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.66882	100.00000	46.11161			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.71399	2.00000	103.67195			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.32345	100.00000	64.84987			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.37673	100.00000	66.38373			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.27397	100.00000	55.74853			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85446	100.00000	0.84649			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.55984	100.00000	13.43184			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On	04/06/2013	Spot Bond			100.00000	54.28766	100.00000	53.77523			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.60550	100.00000	53.09950			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.53196	100.00000	7.46164			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.27965	100.00000	17.71272			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.33809	100.00000	13.21366			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.88313	100.00000	26.62937			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	12.79737	100.00000	12.67788			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	31.40690	100.00000	30.98988			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	56.35290	100.00000	55.59638			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.54382	100.00000	27.35934			2,200,000,000.00	22,000	1,991,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.90649	100.00000	20.76646			7,600,000,000.00	76,000	2,031,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.74911	9.00000	96.67610			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.07195	8.00000	102.00332			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.81005	100.00000	15.70531			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.02837	9.00000	101.97921			900,000,000.00	100,000	6,159,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.39102	100.00000	13.30231			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.08241	100.00000	10.01598			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.30318	100.00000	11.22829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	13.13749	100.00000	13.04121			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.86039	100.00000	17.69363			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.10794	9.48500	104.02889			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.30872	100.00000	71.90019			0.00	0	0.00
GOVEX1	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	77.44364	100.00000	76.98083			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.05657	100.00000	72.64461			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	91.82478	100.00000	91.15453			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	86.69284	100.00000	86.08800			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	79.86871	100.00000	99.99980			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	56.13857	100.00000	55.40121			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD175	On	11/10/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.52210	100.00000	8.46031			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.63039	100.00000	10.55331			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	86.72490	100.00000	86.11984			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	86.74627	100.00000	86.14106			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	86.79969	100.00000	86.19411			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	86.99203	100.00000	86.38511			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.59392	100.00000	19.45031			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.57412	100.00000	10.49747			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.17437	100.00000	14.07161			0.00	0	400,000.00
GRT04	On	15/09/2016			100.00000	10.41476	100.00000	9.68652			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	21.64110	100.00000	21.48420			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.05825	100.00000	9.98532			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	19.74064	100.00000	19.48135			0.00	0	0.00
HILB02	On	13/09/2017			100.00000	1.76534	100.00000	1.74190			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC01	On	18/10/2012	Spot Bond			100.00000	94.84700	100.00000	94.13387			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	62.36730	100.00000	61.91513			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	62.36730	100.00000	61.91513			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	55.91093	100.00000	55.59417			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	61.80029	100.00000	61.44921			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	63.18574	100.00000	62.72764			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.57451	100.00000	17.44710			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.17631	100.00000	19.03729			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	62.50276	100.00000	62.04962			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	63.32685	100.00000	62.86773			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.94457	100.00000	17.81447			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	19.54637	100.00000	19.40465			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	62.67774	100.00000	62.22333			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	63.58085	100.00000	63.11989			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	18.42035	100.00000	18.28680			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			100.00000	20.02215	100.00000	19.87699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2013	Spot Bond				100.00000	63.29863	100.00000	62.83972			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	63.91952	100.00000	63.45610			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.00186	100.00000	18.86409			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	64.06063	100.00000	63.59619			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	65.18952	100.00000	64.71690			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.99054	100.00000	10.91812			65,538,300,000.00	655,383	35,894,827.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.90520	100.00000	6.85945			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.89934	100.00000	6.85363			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.28203	100.00000	10.21428			3,600,000,000.00	36,000	30,286,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.28203	100.00000	10.21427			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.84162	2.00000	100.80075			40,000,000,000.00	20,000,000	227,100,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.87417	2.25000	100.83125			149,625,000,000.00	66,500,000	263,700,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.97956	2.50000	100.93327			160,500,000,000.00	64,200,000	378,700,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	9.68726	100.00000	8.03076			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.76180	100.00000	17.66089			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	82.04342	100.00000	81.50366			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	82.99769	100.00000	82.44437			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.40532	100.00000	22.25525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	82.22861	100.00000	81.78851			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.78832	100.00000	20.09571			0.00	0	15,500,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	18.63749	100.00000	18.50236			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	66.51123	100.00000	66.02902			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.52457	100.00000	37.24953			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	37.55376	100.00000	32.89639			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.94774	100.00000	40.07364			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	14.87265	100.00000	19.51811			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.08014	100.00000	15.99033			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.92394	100.00000	36.67933			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.75649	100.00000	29.54075			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.80272	100.00000	27.60115			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.19478	1.75000	106.15386			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.66281	8.27000	100.59632			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.83584	100.00000	20.68478			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.57061	100.00000	9.50122			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.59809	100.00000	5.56120			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.10558	100.00000	3.08512			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	17.72784	100.00000	17.56231			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.59780	100.00000	9.50818			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	104.01616	8.76500	103.94305			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.02811	100.00000	16.60717			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	65.99132	100.00000	65.55650			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.64066	100.00000	18.51718			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.64066	100.00000	18.51718			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.64623	5.00000	100.60572			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.62872	100.00000	14.47556			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.38569	100.00000	14.23509			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.19341	100.00000	23.03975			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.50042	100.00000	24.32279			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.50042	100.00000	24.32279			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.20857	100.00000	11.10391			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.34779	100.00000	7.29393			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	62.46151	100.00000	61.46976			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	60.42208	100.00000	59.61094			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	58.37765	100.00000	57.58521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	20.99054	100.00000	25.29091			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	50.86957	100.00000	50.14679			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	64.98119	100.00000	64.55303			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.77303	100.00000	15.65868			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	98.29440	100.00000	97.52847			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	96.52561	100.00000	95.78689			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	94.81935	100.00000	94.10642			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	47.19210	100.00000	46.87861			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		1,800,000,000,000.00	18,000,000	18,000,000.00	
INF001	On	30/07/2013	Spot Bond			100.00000	58.51777	100.00000	57.74915			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	80.76539	100.00000	79.74304			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.81846	100.00000	58.39203			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.79421	100.00000	16.67245			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.36636	100.00000	18.23321			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.12182	100.00000	16.99768			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	89.06757	100.00000	88.45613			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.95464	100.00000	82.40038			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On	24/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.53436	100.00000	10.48431			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.01725	100.00000	72.60550			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.08753	100.00000	21.92564			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.57487	100.00000	11.47560			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	76.45000	100.00000	99.18478			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	81.81749	100.00000	99.26471			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.88827	6.50000	100.85283			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	64.95610	100.00000	64.34960			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	62.89658	100.00000	62.30931			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	83.68009	100.00000	83.26137		10,000,000,000,000.00	100,000,000	100,000,000.00	
ING160	On	10/12/2012	Spot Bond			100.00000	82.91624	100.00000	82.36591			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.02795	100.00000	11.29849			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	92.11672	100.00000	90.12860			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	23.00670	100.00000	22.55982			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	69.20152	100.00000	68.42105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On	07/06/2013	Spot Bond			100.00000	46.46952	100.00000	45.85249			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	90.58626	100.00000	89.92666			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.82493	100.00000	60.38395			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.36476	100.00000	41.06487			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.36476	100.00000	41.06487			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.91573	100.00000	43.59733			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.59163	100.00000	42.27946			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.19754	100.00000	26.00761			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.38362	100.00000	21.22859			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.08718	100.00000	38.80069			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.33917	100.00000	17.17727			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.76057	100.00000	11.65075			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.45102	100.00000	9.36277			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.76326	8.80000	103.69004			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.45391	100.00000	39.19393		13,400,000,000.00		134,000	478,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.41515	100.00000	15.30338			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.84576	100.00000	15.74136			0.00	0	15,045,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.76010	100.00000	21.60235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	20.03955	100.00000	19.89426			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.30978	100.00000	22.16198			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.28787	100.00000	11.20604			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.06352	100.00000	8.00443			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.35688	2.75000	100.33454			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.10635	2.60000	104.05875			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	50.79154	100.00000	50.08633			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.95412	100.00000	8.87052			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.94755	100.00000	10.80375			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.81243	100.00000	9.68355			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.35027	100.00000	0.34561			0.00	0	1,000,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	73.47781	100.00000	72.99102			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.15391	100.00000	65.67430			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.60384	100.00000	19.47467			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.51929	100.00000	10.44301			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.95872	2.60000	102.90178			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224		1,200,000,000,000.00	0.00	12,000,000	6,000,000.00
IVA242	On	18/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	65.61342	100.00000	65.13772			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.88399	100.00000	7.82683			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.58614	100.00000	29.37164			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.04034	100.00000	10.89532			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	91.16301	100.00000	89.82238			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	58.51777	100.00000	57.74915			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	80.60981	100.00000	79.60219			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.38801	100.00000	62.92845			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.01520	100.00000	62.55834			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	77.07172	100.00000	76.61387			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.32946	100.00000	72.91595			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.35835	100.00000	2.33141			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	75.37323	100.00000	74.92547			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.33411	100.00000	69.86815			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.37917	100.00000	18.25807			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.46930	100.00000	42.16140			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.57973	100.00000	18.14839			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.70351	100.00000	14.53828			79,600,000,000.00	796,000	9,910,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	69.64338	100.00000	69.64335			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.00000			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	58.26043	100.00000	57.49520			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		57,700,000,000,000.00	577,000,000	405,000,000.00	
MBC16	On	24/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	63.91573	100.00000	63.45235			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.25414	100.00000	31.02755			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	57.03040	100.00000	56.61693			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	27.16841	100.00000	26.97144			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	96.74048	100.00000	95.98862			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	22.88522	100.00000	22.71930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028 On	16/04/2015	Spot Bond			100.00000	16.89257	100.00000	16.73485			0.00	0	134,983,200.00
MBP011 On	30/01/2013	Spot Bond			100.00000	91.18857	100.00000	90.52778			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	91.32122	100.00000	90.65787			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.36286	100.00000	42.05573			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.02952	100.00000	94.30595			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	85.89624	100.00000	85.30385			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.38965	100.00000	42.08233			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	87.21236	100.00000	86.60671			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	40.27371	100.00000	39.98172			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.95304	100.00000	30.72864			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.38698	100.00000	21.23023			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.18574	100.00000	21.03214			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.34503	100.00000	4.31353			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.53108			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.00546	8.00000	108.93540			192,000,000.00	24,000	22,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.07352	100.00000	81.53237			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.23821	100.00000	20.08989			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.55390	100.00000	27.37135			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.61647	100.00000	27.43352			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.78690	100.00000	13.69556			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.14777	100.00000	9.08750			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.00033	100.00000	8.94103			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.86449	8.59000	103.79291			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.85257	9.34000	101.77680			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.98354	10.01000	101.90237			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.10957	100.00000	25.93659			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.51514	100.00000	14.40991			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.88767	100.00000	8.82324			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.89196	100.00000	12.79849			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.60716	100.00000	20.73717		4,000,000,000.00		40,000	28,714,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.72759	100.00000	16.56970			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.59353	8.78500	102.52125			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	56.64831	100.00000	56.23311			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.37698	8.00000	104.30989		416,000,000.00		52,000	10,679,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.30264	100.00000	32.08979		5,000,000,000.00		50,000	4,145,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.02840	100.00000	19.89644			0.00	0	9,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017	Spot Bond			100.00000	13.51828	100.00000	13.42921			4,200,000,000.00	42,000	4,265,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	48.10335	100.00000	47.78467			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.28597	100.00000	6.24040			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10755	100.00000	0.10677			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.58432	100.00000	6.53658			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.66569	100.00000	6.61736			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.17749	100.00000	6.13270			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.24258	100.00000	6.19732			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.35107	100.00000	6.30502			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.40531	100.00000	6.35888			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.47041	100.00000	6.42349			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.63314	100.00000	6.58505			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.74163	100.00000	6.69276			0.00	0	200,000.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.86096	100.00000	6.81123			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.96946	100.00000	6.91892			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.02370	100.00000	6.97278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On	14/08/2020	Spot Bond			100.00000	7.67463	100.00000	7.61899			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.43405	100.00000	8.37291			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10755	100.00000	0.10677			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10755	100.00000	0.10677			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.66552	100.00000	29.45045			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.13369	100.00000	20.98047			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.99419	100.00000	19.84923		400,000,000,000.00	0.00	4,000,000	2,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.05740	100.00000	8.99173			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	15.70950	100.00000	15.50317			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.78501	100.00000	8.66962			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	18.48559	100.00000	23.62583			0.00	0	15,969,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.79261	100.00000	16.04107			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	11.90498	100.00000	11.82525		10,000,000,000.00	0.00	100,000	6,970,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02259	100.00000	0.02246			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	63.20268	100.00000	62.74445		3,236,000,000,000.00	0.00	32,360,000	8,090,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.60606	100.00000	24.44305			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.68024	100.00000	17.55205			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.04082	100.00000	8.97528			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014	Spot Bond			100.00000	39.12058	100.00000	38.86282			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	32.23658	100.00000	32.00287		3,181,000,000,000.00	31,810,000	26,362,000.00	
NBK9A	On	23/03/2016	Spot Bond			100.00000	19.09086	100.00000	18.96507			0.00	0	11,545,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.48233	100.00000	12.39183			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	78.53339	100.00000	77.99413		8,000,000,000,000.00	80,000,000	30,000,000.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	92.16469	100.00000	91.48701			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	83.24455	100.00000	82.68710			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.96778	100.00000	25.82026			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	32.80000	100.00000	42.95525			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.76439	100.00000	24.62409			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.48540	100.00000	23.35235			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.66863	100.00000	20.51878			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	82.24075	100.00000	81.80056			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.32114	100.00000	66.60627			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	65.13825	100.00000	66.40343			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	19.15624	100.00000	19.01735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.52895	100.00000	18.39462			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.15154	100.00000	18.01993			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.51709	100.00000	15.40336			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.86541	100.00000	10.80385			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.10085	100.00000	12.01216			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.70203	100.00000	10.64140			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.51153	100.00000	13.41358			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.21176	100.00000	14.10873			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.43442	100.00000	13.33703			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.04623	100.00000	12.95165			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	95.34365	100.00000	94.86213			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.74597	100.00000	7.70196			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	56.63270	100.00000	56.22212			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	38.07900	100.00000	29.83955			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	38.01249	100.00000	29.77413			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	20.88230	100.00000	20.60503			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	9.90992	100.00000	9.77975			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	18.39383	100.00000	23.50790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A	On	14/12/2012			100.00000	81.84198	100.00000	81.30355			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	84.75574	100.00000	84.19814			0.00	0	0.00
NED6	On	20/09/2013			100.00000	54.46983	100.00000	54.11092			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.19995	100.00000	38.94166			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.85577	100.00000	8.79157			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.17415	100.00000	20.04122			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.88004	100.00000	10.80116			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.30269	100.00000	9.17916			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.19784	100.00000	10.12782			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.71053	100.00000	10.63996			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.20873	100.00000	11.12746			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.82939	6.82500	98.77487			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.63861	6.58500	99.58558			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	57.45125	100.00000	57.03473			0.00	0	0.00
NQ1A15	On	22/05/2015			100.00000	16.33774	100.00000	16.18519			0.00	0	0.00
NQ1B10	On	22/05/2020			100.00000	11.42153	100.00000	11.33872			0.00	0	0.00
NQ1B11	On	22/05/2014			6.92500	99.66486	6.92500	99.60909			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13 On	22/05/2013	Spot Bond			100.00000	57.63837	100.00000	57.22049			0.00	0	6,550,000.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.55784	100.00000	16.40324			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.63434	100.00000	11.54999			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.69570	7.32500	99.63673			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	57.88786	100.00000	57.46817			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.96330	100.00000	16.80491			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	86.11057	100.00000	85.51534			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.92424	100.00000	57.50429			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	86.23760	100.00000	85.64149			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	58.13215	100.00000	57.71069			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	86.30112	100.00000	85.70457			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	58.39203	100.00000	57.96869			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	58.72988	100.00000	58.30409			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.96360	100.00000	8.89862			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	98.96724	8.21500	98.90166			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	56.50667	100.00000	56.12070			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	39.18198	100.00000	38.92380			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.17033	100.00000	16.06319			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
NRA01U	On	31/03/2013		Spot Bond	100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
NRA022	On	31/10/2022		Spot Bond	100.00000	16.70097	100.00000	16.59094		16,900,000,000.00	169,000	2,569,000.00	
NRA023	On	31/05/2023		Spot Bond	100.00000	7.88268	100.00000	7.82855			0.00	0	82,000,000.00
NRA028	On	30/11/2028		Spot Bond	100.00000	15.59645	100.00000	15.49312			0.00	0	6,100,000.00
NTC09	On	18/04/2013		Spot Bond	100.00000	63.27694	100.00000	62.81818			0.00	0	0.00
NTC10	On	18/04/2014		Spot Bond	100.00000	30.82596	100.00000	30.60247			0.00	0	0.00
NTC11	On	18/04/2014		Spot Bond	100.00000	30.66103	100.00000	30.43873			0.00	0	0.00
NTC12	On	25/08/2016		Spot Bond	100.00000	10.77476	100.00000	10.69664			0.00	0	0.00
NTC13	On	31/01/2015		Spot Bond	100.00000	21.32844	100.00000	21.17381			0.00	0	0.00
NTC14	On	26/07/2013		Spot Bond	100.00000	60.10687	100.00000	59.31739			0.00	0	0.00
NTC15	On	26/07/2015		Spot Bond	100.00000	18.57281	100.00000	18.32887			0.00	0	0.00
OCT1A1	On	18/10/2015		Spot Bond	100.00000	12.92659	100.00000	12.83287			0.00	0	0.00
OCT1A4	On	18/10/2015		Spot Bond	100.00000	12.98137	100.00000	12.88725			0.00	0	0.00
OCT1B1	On	18/10/2015		Spot Bond	100.00000	13.01425	100.00000	12.91989			0.00	0	0.00
OCT1C1	On	18/10/2015		Spot Bond	100.00000	13.80316	100.00000	13.70309			0.00	0	0.00
OCT1D1	On	18/10/2015		Spot Bond	100.00000	14.67973	100.00000	14.57330			0.00	0	0.00
OCT1E1	On	18/10/2015		Spot Bond	100.00000	20.15832	100.00000	20.01217			0.00	0	0.00
OML01	On	27/10/2015		Spot Bond	100.00000	19.56309	100.00000	19.43349		7,800,000,000.00	78,000	110,306,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA05On	30/04/2013	Spot Bond			100.00000	61.56507	100.00000	61.11873			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	30.28644	100.00000	30.06686			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	61.48284	100.00000	61.03708			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	30.06448	100.00000	29.84651			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.79154	100.00000	12.69880			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	91.39033	100.00000	90.72487			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.82107	100.00000	4.75775			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	91.75846	100.00000	91.09031			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.59531	100.00000	12.52376			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.61601	100.00000	19.47379			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.70353	100.00000	5.66173			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	53.99188	100.00000	53.48224			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	50.61943	100.00000	50.28317			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	87.12678	100.00000	86.52313			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.49484	100.00000	31.17456			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	84.42434	100.00000	83.87013			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3B On	15/12/2012	Spot Bond			100.00000	81.63157	100.00000	101.26108			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	54.44070	100.00000	67.55391			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	54.58782	100.00000	67.73646			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	54.77907	100.00000	46.54907			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	81.67177	100.00000	101.31094			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	26.62984	100.00000	31.29970			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	84.60724	100.00000	84.05184			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	54.83302	100.00000	68.04072			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	54.82812	100.00000	46.63291			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	81.74211	100.00000	101.39821			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	26.93163	100.00000	31.57940			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	55.27437	100.00000	68.58839			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	81.92301	100.00000	101.62260			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.26518	100.00000	31.88854			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	55.66670	100.00000	69.07520			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	40.17821	100.00000	39.88692			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	97.78798	100.00000	97.02001			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	97.81205	100.00000	97.04389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C3On	01/10/2012	Spot Bond				100.00000	97.90836	100.00000	97.13945			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond				100.00000	19.84178	100.00000	19.70961			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond				100.00000	0.00214	100.00000	0.00212			0.00	0	100,000,000.00
R155	On 31/08/2013	Spot Bond					100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond				5.48000	121.94780	5.36000	122.26616		225,011,846,321,040.00	060,555,898	22,156,186,298.00	
R158P	On 15/09/2015	Spot Bond				100.00000	8.81857	100.00000	8.75982			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond				100.00000	3.91936	100.00000	3.89326			0.00	0	0.00
R179	On 01/08/2013	Spot Bond				100.00000	55.45616	100.00000	55.09076			0.00	0	0.00
R186	On 21/12/2026	Spot Bond				7.40000	129.52875	7.28000	130.70032		57,729,460,271,000.00	801,278,415	9,401,374,861.00	
R187P	On 21/12/2026	Spot Bond				100.00000	0.00095	100.00000	0.00094			0.00	0	100,000,000.00
R188P	On 21/12/2027	Spot Bond				100.00000	0.00042	100.00000	0.00042			0.00	0	100,000,000.00
R189	On 31/03/2013	Spot Bond				218.37559	102.61375	218.30998	101.37134			0.00	0	1,185,000,000.00
R197	On 07/12/2023	Spot Bond				1.46000	271.57195	1.45000	271.71425		284,116,000,000.00	194,600,000	146,405,837.00	
R201	On 21/12/2014	Spot Bond				4.96000	110.09829	4.84000	110.32207		3,493,329,974,080.00	704,300,398	1,497,203,000.00	
R202	On 07/12/2033	Spot Bond				2.01000	201.90519	2.04500	200.72007		1,931,409,000,000.00	960,900,000	1,601,780,681.00	
R2023	On 28/02/2023	Spot Bond				8.00000	98.60893	8.00000	98.54485		11,186,000,000,000.00	398,250,000	3,134,500,000.00	
R203	On 15/09/2017	Spot Bond				5.93000	109.94823	5.81000	110.44030		15,020,415,458,790.00	532,953,703	6,543,149,440.00	
R204	On 21/12/2018	Spot Bond				6.23500	110.94093	6.11500	111.53607		15,070,296,356,255.00	417,048,333	5,349,476,606.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	28/02/2048	Spot Bond			8.75000	100.40298	8.75000	100.33176			14,630,000,000,000.00	672,000,000	1,062,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.71315	100.00000	30.49048			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.11000	104.32076	4.99000	104.43440			18,100,926,545,240.00	542,255,684	2,979,584,000.00
R207	On	15/01/2020	Spot Bond			6.48500	105.65338	6.37000	106.28209			19,628,237,066,955.00	026,713,503	6,576,535,000.00
R208	On	31/03/2021	Spot Bond			6.65500	103.74270	6.56500	104.27076			33,502,408,823,565.00	034,171,123	8,783,544,860.00
R209	On	31/03/2036	Spot Bond			8.12500	83.36290	8.00500	84.37742			13,540,078,808,750.00	666,471,238	8,749,146,238.00
R210	On	31/03/2028	Spot Bond			1.78000	155.16756	1.78000	155.10730			87,469,200,000.00	49,140,000	59,058,000.00
R211	On	31/01/2017	Spot Bond			0.56000	121.40335	0.56000	121.36829			75,600,000,000.00	135,000,000	1,299,636,433.00
R212	On	31/01/2022	Spot Bond			1.43000	124.71344	1.42500	124.72047			187,930,569,970.00	131,419,979	1,056,042,000.00
R213	On	28/02/2031	Spot Bond			7.91500	91.52252	7.77500	92.73617			7,644,010,638,655.00	965,762,557	3,450,777,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.30085	6.50000	100.24769			25,284,427,402,000.00	889,911,908	5,192,197,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	66.66668	100.00000	99.72678			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	67.09559	100.00000	66.51992			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	44.64401	100.00000	44.34661			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.76268	100.00000	29.56441			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.84178	100.00000	19.70961			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.22786	100.00000	13.13974			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.81857	100.00000	8.75982			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	5.87905	100.00000	5.83988			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.91936	100.00000	3.89326			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.01262	100.00000	53.65479			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.00841	100.00000	35.76986			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.00561	100.00000	23.84657			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.00374	100.00000	15.89772			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.66916	100.00000	10.59848			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.11277	100.00000	7.06565			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.74185	100.00000	4.71043			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.16123	100.00000	3.14029			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.10749	100.00000	2.09353			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.40499	100.00000	1.39568			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.93666	100.00000	0.93046			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.62444	100.00000	0.62030			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41629	100.00000	0.41354			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27753	100.00000	0.27569			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18502	100.00000	0.18379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	0.12335	100.00000	0.12253			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08223	100.00000	0.08169			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05482	100.00000	0.05446			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03655	100.00000	0.03630			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02436	100.00000	0.02420			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01624	100.00000	0.01614			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01083	100.00000	0.01076			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00722	100.00000	0.00717			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00481	100.00000	0.00478			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00321	100.00000	0.00319			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00214	100.00000	0.00212			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00143	100.00000	0.00142			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00095	100.00000	0.00094			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00063	100.00000	0.00063			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	39.82405	100.00000	36.26237			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	64.13231	100.00000	63.66735			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.56066	100.00000	14.45510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On	25/05/2015			100.00000	18.23946	100.00000	18.06916			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	2.20983	100.00000	2.18081			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	82.77030	100.00000	82.21850			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	54.94771	100.00000	54.42905			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	54.94771	100.00000	54.42905			0.00	0	0.00
RCSC11	On	06/09/2013			100.00000	46.67703	100.00000	46.05725			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	18.15426	100.00000	18.02263			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	69.55080	100.00000	69.29353			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
RES010	On	21/09/2012			100.00000	98.91599	100.00000	100.98333			0.00	0	0.00
RES05	On	17/10/2012			100.00000	93.89163	100.00000	93.18391			0.00	0	0.00
RES06	On	18/10/2014			100.00000	22.71435	100.00000	22.54968		400,000,000,000.00	4,000,000	2,000,000.00	
RES07	On	14/02/2013			5.87500	103.37903	5.87500	103.33031			0.00	0	0.00
RES11	On	14/11/2012			100.00000	88.57980	100.00000	87.95600			0.00	0	0.00
RES12	On	20/08/2015			100.00000	16.66612	100.00000	16.44721			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	27.04067	100.00000	26.84248			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	85.01125	100.00000	84.43294			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	85.14629	100.00000	84.56706			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.64386	100.00000	23.47243			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.28282	100.00000	13.20407			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.96419	100.00000	12.87019			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.87358	100.00000	14.76574			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.87358	100.00000	14.76574			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	64.40653	100.00000	63.56057			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	54.16478	100.00000	53.45335			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	45.44570	100.00000	44.84227		1,400,000,000,000.00	14,000,000	26,000,000.00	
RP012	On	10/10/2013	Spot Bond			100.00000	49.99892	100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.61264	100.00000	39.32231			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.05160	100.00000	34.84383			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.58409	100.00000	21.42760			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.80592	5.25000	100.76334			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.61542	100.00000	0.61091			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	75.00003	100.00000	75.00001			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.68147	100.00000	2.66203			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	93.30629	100.00000	92.74194			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.95454	100.00000	13.86209			0.00	0	6,087,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.18452	100.00000	8.13802			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	86.50628	100.00000	85.90415			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.96688	100.00000	16.85508			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.92419	100.00000	9.85224			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.78312	8.00000	109.71256			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.13193	100.00000	8.07297			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.74269	100.00000	7.68419			0.00	0	5,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.33668	100.00000	9.68861			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.67934	100.00000	22.52991			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	69.84827	100.00000	69.38553			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.98036	100.00000	12.89437			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.47347	5.75000	123.38609			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.47238	100.00000	46.16111			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.21094	100.00000	66.76567			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	21.04753			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.71093	100.00000	67.26477			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	9.88528	100.00000	13.93534			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.18868	100.00000	27.78267			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.83428	100.00000	69.37163			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.32680	100.00000	9.73047			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.55800	100.00000	27.35602			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.75673	100.00000	23.58449			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.41103	100.00000	11.32830			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.31975	100.00000	65.83893			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.75421	100.00000	40.45875			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.76622	100.00000	14.66893			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.74264	100.00000	40.44726			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.94067	100.00000	10.86136			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.45275	100.00000	7.39872			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.93252	100.00000	0.92634			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	7.92247	100.00000	7.86502			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.39043	100.00000	12.30833			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.38681	10.05000	103.30420			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.31427	100.00000	9.22730			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.84703	100.00000	19.70314			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.64513	100.00000	9.55507			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.44879	100.00000	7.39479			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.80965	8.00000	104.76468			464,000,000.00	58,000	3,917,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.56642	100.00000	10.49679			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.35653	100.00000	11.28171			20,600,000,000.00	206,000	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	74.34827	100.00000	73.85839			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.43407	100.00000	17.31920			4,200,000,000.00	42,000	4,383,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	64.37348	100.00000	63.93377			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.90520	100.00000	6.85945			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.59809	100.00000	5.56120			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.61272	100.00000	12.58194			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	82.53097	100.00000	82.02875			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.05758			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	2.26287	100.00000	2.80793			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04542	100.00000	0.04508			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.88827	6.50000	100.85283			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.01803	100.00000	10.46212			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	66.19606	100.00000	65.71614			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.53685	100.00000	18.40245			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	11.20924	100.00000	11.12797			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.73090	8.75000	102.68249			918,750,000.00	105,000	781,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.49660	100.00000	53.14411			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.15878	100.00000	14.06549			19,800,000,000.00	198,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	59.52203	100.00000	59.12770			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	9.88528	100.00000	13.93534			369,600,000,000.00	3,696,000	13,800,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.68553	100.00000	27.48481			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.42655	100.00000	10.35096			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.34429	100.00000	15.23304			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.40490	100.00000	8.34396			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.74233	100.00000	15.63804			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.53264	100.00000	16.37827			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On	01/03/2017	Spot Bond			100.00000	9.53431	100.00000	9.46443			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	9.21340	100.00000	11.02975			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	8.85119	100.00000	8.76854			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	9.88223	100.00000	9.80596			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	103.06992	6.75000	102.99965			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	24.03574	100.00000	23.92265			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.24625	7.25000	101.18749			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	8.37210	100.00000	8.29393			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.05599	8.75000	97.95367			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.07220	13.50000	99.91294			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.37415	100.00000	2.34601		2,000,000,000,000.00	20,000,000	10,000,000.00	
SYN860 On	25/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.52403			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874 On	16/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.05758			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	47.19210	100.00000	46.87861			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN933	On	19/10/2012			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.68129	100.00000	25.51115			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	13.11903	100.00000	13.03212			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.67803	100.00000	32.46272			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	39.06037	100.00000	38.80299			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On	22/01/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.50270	6.27500	100.45178			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	63.86581	100.00000	63.40278			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	62.94310	100.00000	62.48677			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.85023	100.00000	15.73531			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.47525	8.00000	103.40910			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.07937	6.27000	100.02838			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.69607	100.00000	39.46076			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.55769	100.00000	39.18833			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.38030	100.00000	8.30205			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.62233	100.00000	8.54182			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.95654	100.00000	8.89752			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038			100.00000	9.14270	100.00000	9.05733			0.00	0	0.00
TH10C1	On	18/10/2038			100.00000	10.25604	100.00000	10.16027			0.00	0	0.00
TH10D1	On	18/10/2038			100.00000	14.85461	100.00000	14.71592			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	93.58310	100.00000	92.87947			0.00	0	0.00
TH9A10	On	18/07/2016			100.00000	11.99404	100.00000	11.90708			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	93.51512	100.00000	92.81200			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	94.44375	100.00000	93.73364			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	93.70983	100.00000	93.00524			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	93.96330	100.00000	93.25681			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	7.33358	100.00000	7.28041			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	7.85534	100.00000	7.79839			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	8.20318	100.00000	8.14371			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	8.89885	100.00000	8.83434			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	9.36263	100.00000	9.29475			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	14.27874	100.00000	14.17522			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	11.66962	100.00000	11.58501			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	13.96204	100.00000	13.86081			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	11.93810	100.00000	11.85155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.02926	100.00000	7.97104			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.14520	100.00000	8.08615			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.20318	100.00000	8.14371			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.75912	100.00000	11.67387			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.93810	100.00000	11.85155			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.55337	100.00000	12.46236			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.78291	100.00000	8.71923			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.55337	100.00000	12.46236			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.44830	100.00000	13.35080			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.94236	100.00000	9.87028			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.39237	100.00000	13.29528			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.86702	100.00000	17.73749			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.58021	100.00000	14.47450			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.03482	100.00000	17.90407			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	45.23004	100.00000	44.90212			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.83461	100.00000	26.65683			6,200,000,000.00	62,000	3,981,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.36690	6.00000	103.31754			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.59522	100.00000	13.50563			12,000,000,000.00	120,000	1,012,433,200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	10.63626	100.00000	15.78158			1,200,862,400,000.00	12,008,624	361,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.52057	100.00000	14.42489			0.00	0	106,250,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.12946	100.00000	10.06272			0.00	0	162,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.74870	100.00000	11.67129			17,600,000,000.00	176,000	34,550,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.23164	100.00000	7.13007			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.40192	100.00000	7.29797			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.61762	100.00000	7.51064			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.64033	100.00000	7.53302			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.70745	100.00000	8.58516			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.80938	100.00000	14.60139			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.64104	10.00000	100.38803			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.64995	9.75000	100.37835			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.65910	100.00000	10.38060			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	52.43104	100.00000	52.13319			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130 On 18/10/2012 Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
TSP131 On 03/05/2013 Spot Bond			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
TSP132 On 29/11/2012 Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
TSP133 On 03/01/2013 Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
TSP134 On 27/06/2013 Spot Bond			100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
TSP135 On 07/02/2013 Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	11.15939	100.00000	11.08464			0.00	0	0.00
UTR02 On 21/11/2012 Spot Bond			100.00000	89.33587	100.00000	88.71692			0.00	0	0.00
UTR041 On 19/04/2014 Spot Bond			100.00000	30.95238	100.00000	30.72797			0.00	0	0.00
UTR042 On 19/04/2016 Spot Bond			100.00000	12.80195	100.00000	12.70914			0.00	0	0.00
UTR043 On 06/04/2015 Spot Bond			100.00000	19.63238	100.00000	19.49005			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	11.90316	100.00000	11.82343			0.00	0	0.00
VIP1A2 On 07/11/2012 Spot Bond			100.00000	89.06746	100.00000	88.42974			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	41.41100	100.00000	41.11077			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	89.09488	100.00000	88.45697			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	41.51112	100.00000	41.19653			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	89.19359	100.00000	88.55497			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	41.85657	100.00000	41.55312			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	17.54087	100.00000	17.37708			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.52688	100.00000	12.40992			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.30198	100.00000	10.20579			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.91375	100.00000	72.50258			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.69135	100.00000	12.61925			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.27936	100.00000	20.14574			2,143,600,000.00	21,436	66,736,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.84129	100.00000	11.76039			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.74475	100.00000	21.60147			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.53919	100.00000	13.44998			3,000,000,000,000.00	30,000,000	80,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.91834	100.00000	11.83981			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.69668	100.00000	11.61962			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.59817	100.00000	11.52175			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	46.16963	100.00000	45.86040			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.72343	100.00000	37.47352			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.44857	100.00000	10.37972			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.78837	100.00000	28.59764			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.50928	100.00000	23.35438			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	8.17825	100.00000	8.12407			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.78092	100.00000	16.67035			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.42557	100.00000	10.35688			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33287	100.00000	0.33068			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.44282	100.00000	6.40622			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02594	100.00000	0.02580			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.44282	100.00000	6.40622			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.26298	100.00000	17.16491			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.66089	100.00000	17.56056			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.55661	100.00000	16.46256			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.55661	100.00000	16.46256			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.69925	100.00000	15.61006			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.69925	100.00000	15.61006			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.85803	100.00000	14.77363			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.85803	100.00000	14.77363			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.98201	100.00000	13.90258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	13.98201	100.00000	13.90258			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.18265	100.00000	13.10776			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.18265	100.00000	13.10776			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.40567	100.00000	12.33538			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.40567	100.00000	12.33538			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.74270	100.00000	11.67617			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.11516	100.00000	11.05219			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.30981	100.00000	8.26260			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.84962	100.00000	7.80503			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.38681	100.00000	7.34485			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.38681	100.00000	7.34485			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.99101	100.00000	6.95129			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.60385	100.00000	6.56634			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.21319	100.00000	6.17659			0.00	0	0.00
Total for j-Bonds :											,299,225,991,299,150.00	,805,506,887	99 940 264 467.00	
Grand Total:											19,226,642,532,980.00	105,603,916	99 942 062 881.00	