



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34180	8.34180	8.30140	8.30140		16.35	47,873,590.20	5,739	275,032.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			573.37400	0.57337	604.235	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			71.97400	0.07197	62.435	15.47	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			463.36680	0.46337	490.837	15.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			111.96680	0.11197	99.037	15.58	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			429.55640	0.42956	455.822	15.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			128.15640	0.12816	114.022	15.62	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			46.75730	0.04676	49.871	21.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,245.35730	1.24536	1,208.071	21.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			17.43580	0.01744	18.451	25.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,116.03580	2.11604	2,076.651	25.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			6.98660	0.00699	7.710	27.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,805.58660	2.80559	2,765.910	27.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			78.66900	0.07867	84.267	19.78	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			877.26900	0.87727	842.467	19.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			65.94080	0.06594	70.567	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			994.54080	0.99454	958.767	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			64.21430	0.06421	68.703	20.49	0.00	0	6,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,012.81430	1.01281	976.903	20.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			121.14460	0.12114	129.896	18.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			619.74460	0.61974	588.096	18.34	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			90.52220	0.09052	97.010	19.30	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			789.12220	0.78912	755.210	19.30	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			89.24620	0.08925	95.637	19.35	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			797.84620	0.79785	763.837	19.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			192.94800	0.19295	206.832	17.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			391.54800	0.39155	365.032	17.01	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			164.74840	0.16475	176.819	17.44	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			463.34840	0.46335	435.019	17.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			140.79320	0.14079	151.275	17.88	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			539.39320	0.53939	509.475	17.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			264.57980	0.26458	283.123	16.15	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			263.17980	0.26318	241.323	16.15	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			256.39610	0.25640	274.332	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			274.99610	0.27500	252.532	16.23	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			244.56980	0.24457	261.609	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			293.16980	0.29317	269.809	16.35	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			397.25280	0.39725	422.290	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			145.85280	0.14585	130.490	15.65	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			366.48420	0.36648	390.276	15.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			165.08420	0.16508	148.476	15.69	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			286.29820	0.28630	306.210	15.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			234.89820	0.23490	214.410	15.95	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44570	8.44570	8.40510	8.40510		16.78	8,445,700.00	1,000	27,224.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			69.73860	0.06974	73.044	24.27	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,214.63860	2.21464	2,177.344	24.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			58.66690	0.05867	61.281	25.27	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,503.56690	2.50357	2,465.581	25.27	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
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			165.09370	0.16509	173.764	20.10	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,109.99370	1.10999	1,078.064	20.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			140.14010	0.14014	147.426	20.81	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,285.04010	1.28504	1,251.726	20.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			87.32980	0.08733	91.728	23.11	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,882.22980	1.88223	1,846.028	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			281.41680	0.28142	296.177	17.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			626.31680	0.62632	600.477	17.87	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			256.15470	0.25615	269.561	18.24	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			701.05470	0.70105	673.861	18.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			204.48570	0.20449	215.141	19.17	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			899.38570	0.89939	869.441	19.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			592.48950	0.59249	621.855	15.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			187.38950	0.18739	176.155	15.40	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			536.21780	0.53622	561.033	15.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			231.11780	0.23112	215.333	15.60	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.54140	8.54140	8.50190	8.50190		16.95	8,541,400.00	1,000	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			403.32530	0.40333	418.968	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			661.42530	0.66143	637.568	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			409.43120	0.40943	425.285	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			647.53120	0.64753	623.885	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			406.36300	0.40636	422.114	17.57	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			654.46300	0.65446	630.714	17.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.67900	8.67900	8.63890	8.63890		17.58	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			549.67190	0.54967	566.975	18.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			910.77190	0.91077	887.975	18.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			957.37320	0.95737	984.741	15.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			318.47320	0.31847	305.741	15.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.80910	8.80910	8.77080	8.77080		17.85	0.00	0	2,570.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,256.87530	1.25688	1,274.767	16.15	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			486.07530	0.48608	465.667	16.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.34460	9.34460	9.31320	9.31320		19.36	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.34180	8.34180	8.30140	8.30140		16.35	750,762.00	90	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			26,457.98360	0.26458	28,390.858	16.20	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			26,317.98360	0.26318	24,210.858	16.20	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			16,736.61200	0.16737	17,960.955	17.40	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			45,596.61200	0.45597	42,780.955	17.40	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.44570	8.44570	8.40510	8.40510			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			28,490.00000	0.28490	24,430.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.54140	8.54140	8.50190	8.50190		16.95	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			40,943.12250	0.40943	42,528.533	17.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			64,753.12250	0.64753	62,388.533	17.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			40,636.30190	0.40636	42,211.392	17.57	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			65,446.30190	0.65446	63,071.392	17.57	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			40,332.52580	0.40333	41,896.788	17.60	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			66,142.52580	0.66143	63,756.788	17.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.55280	13.55280	13.49960	13.49960		13.59	6,939,033.60	512	7,721.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,274.27460	1.27427	1,322.036	12.98	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			24.67460	0.02467	19.236	12.98	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			424.06630	0.42407	450.117	13.40	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			294.46630	0.29447	267.317	13.40	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			340.01770	0.34002	360.139	13.59	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			390.41770	0.39042	357.339	13.59	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			284.13720	0.28414	301.091	13.95	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			484.53720	0.48454	448.291	13.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			209.75140	0.20975	222.321	14.53	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			660.15140	0.66015	619.521	14.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			154.57960	0.15458	163.808	15.12	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	14.20	Put			854.97960	0.85498	811.008	15.12	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.71670	13.71670	13.66110	13.66110		15.91	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			578.29880	0.57830	603.928	22.94	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,317.19880	1.31720	1,287.228	22.94	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			939.30890	0.93931	973.496	22.94	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			808.20890	0.80821	786.796	22.94	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			858.33840	0.85834	890.847	22.94	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			897.23840	0.89724	874.147	22.94	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			769.72480	0.76972	800.251	22.94	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,008.62480	1.00862	983.551	22.94	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.86720	13.86720	13.81000	13.81000		14.33	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			679.63260	0.67963	704.761	14.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			679.63260	0.67963	647.561	14.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			687.65600	0.68766	713.101	14.24	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			667.65600	0.66766	635.901	14.24	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			683.59920	0.68360	708.916	14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			673.59920	0.67360	641.717	14.25	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10620	0.10620	0.10550	0.10550		18.51	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			209.48760	0.00209	228.643	18.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			659.48760	0.00659	608.643	18.51	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10760	0.10760	0.10690	0.10690		19.80	8,070.00	75	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,743.86260	0.01744	1,808.483	18.36	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			53.86260	0.00054	48.483	18.36	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			945.47590	0.00945	995.903	18.26	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			255.47590	0.00255	235.903	18.26	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			462.67580	0.00463	492.337	19.80	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			772.67580	0.00773	732.337	19.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.89950	10.89950	10.91180	10.91180		13.53	7,106,474.00	652	61,732.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,420.85200	1.42085	1,408.300	15.02	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
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			9.05200	0.00905	8.800	15.02	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,080.73200	1.08073	1,068.192	13.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			18.93200	0.01893	18.692	13.54	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			120.56760	0.12057	118.805	15.48	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			708.76760	0.70877	719.305	15.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			272.48450	0.27248	266.633	13.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			310.68450	0.31068	317.133	13.69	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			253.11790	0.25312	247.735	13.85	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			341.31790	0.34132	348.235	13.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			218.19370	0.21819	213.703	14.17	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			406.39370	0.40639	414.203	14.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			679.92130	0.67992	667.936	12.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			68.12130	0.06812	68.436	12.99	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			601.00870	0.60101	589.508	12.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			89.20870	0.08921	90.008	12.98	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			333.02360	0.33302	325.740	13.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			241.22360	0.24122	246.240	13.44	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.04710	11.04710	11.05820	11.05820		13.92	0.00	0	13,727.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			468.28260	0.46828	465.543	13.78	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			380.08260	0.38008	388.443	13.78	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.18330	11.18330	11.19440	11.19440		14.18	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			518.10260	0.51810	516.145	14.30	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			573.70260	0.57370	582.845	14.30	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			514.40490	0.51440	512.466	14.32	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			580.00490	0.58000	589.166	14.32	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			521.83340	0.52183	519.857	14.27	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			567.43340	0.56743	576.557	14.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.38120	11.38120	11.39060	11.39060		14.53	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			804.90110	0.80490	803.013	14.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			614.30110	0.61430	621.813	14.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			107.49885	107.49885	107.50130	107.50130			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,511.30000	7.51130	7,508.850		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			7,501.30000	7.50130	7,498.850		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			7,491.30000	7.49130	7,488.850		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.24494	107.24494	107.03805	107.03805			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,048.05000	8.04805	8,254.940		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,038.05000	8.03805	8,244.940		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,028.05000	8.02805	8,234.940		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			115.24771	115.24771	115.24859	115.24859			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,258.59000	11.25859	11,257.710		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			11,248.59000	11.24859	11,247.710		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			11,238.59000	11.23859	11,237.710		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			472.67300	472.67300	470.34100	470.34100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			479.40900	479.40900	477.04100	477.04100			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.45000	422.45000	420.52100	420.52100			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			428.47000	428.47000	426.51100	426.51100			0.00	0	118.00

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	14/12/2012	Foreign Exchange Future			8.64340	8.64340	8.64950	8.64950		11.94	14,840,717.80	1,717	11,366.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			306.37370	0.30637	301.550	11.79	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			116.87370	0.11687	118.150	11.79	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.68380	8.68380	8.68770	8.68770		12.14	0.00	0	4,399.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			385.22290	0.38522	382.809	11.91	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			207.52290	0.20752	209.009	11.91	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			8.72270	8.72270	8.73000	8.73000			0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	27.300		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	37.300		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	17.300		0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			8.76520	8.76520	8.76310	8.76310		12.91	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			529.16700	0.52917	520.988	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			656.06700	0.65607	645.788	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			524.85320	0.52485	516.669	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			661.75320	0.66175	651.469	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			520.56580	0.52057	512.376	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			667.46580	0.66747	657.176	16.57	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.86520	8.86520	8.85710	8.85710		14.17	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.54650	8.54650	8.52630	8.52630		12.13	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			298.25870	0.29826	311.088	12.00	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			121.95870	0.12196	114.589	12.00	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.63200	8.63200	8.61120	8.61120		12.37	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			287.40950	0.28741	295.612	12.35	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			316.20950	0.31621	303.612	12.35	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			283.53320	0.28353	291.194	12.37	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			322.33320	0.32233	309.194	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			279.70910	0.27971	287.287	12.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			328.50910	0.32851	315.287	12.40	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.09050	0.09050	0.08380	0.08380			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.08400	0.08400	0.07960	0.07960			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.06410	0.06410	0.06910	0.06910			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.07450	0.07450	0.07360	0.07360			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.11420	0.11420	0.13530	0.13530			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.04620	0.04620	0.04350	0.04350			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.12770	0.12770	0.13120	0.13120			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.14590	0.14590	0.14620	0.14620			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.18520	0.18520	0.20520	0.20520			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.17030	0.17030	0.17090	0.17090			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.05330	0.05330	0.05080	0.05080			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.99590	8.99590	8.97940	8.97940		14.70	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			237.55390	0.23755	239.753	14.88	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			298.15390	0.29815	283.853	14.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.12260	9.12260	9.10570	9.10570		15.68	0.00	0	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			390.18420	0.39018	397.150	15.83	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			424.48420	0.42448	414.550	15.83	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			386.47080	0.38647	393.374	15.86	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			430.77080	0.43077	420.774	15.86	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			382.79880	0.38280	389.638	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			437.09880	0.43710	427.038	15.90	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry				8.61060	8.61060	8.61690	8.61690		12.60	0.00	13,500	5,000.00
DAAY On	19/09/2012	Any day expiry		8.49	Call			130.15780	0.13016	121.493	14.79	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.49	Put			3.25780	0.00326	0.893	14.79	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Call			120.87350	0.12087	111.816	14.59	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Put			3.97350	0.00397	1.216	14.59	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Call			111.73280	0.11173	102.245	14.39	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Put			4.83280	0.00483	1.645	14.39	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.72	Call			7.58450	0.00758	1.851	15.57	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.72	Put			110.68450	0.11068	111.251	15.57	0.00	0	2,000.00
DAAY On	19/09/2012	Any day expiry		8.59	Call			47.26150	0.04726	34.739	12.80	0.00	4,600	2,000.00
DAAY On	19/09/2012	Any day expiry		8.59	Put			20.36150	0.02036	14.140	12.80	0.00	0	3,000.00
DAAY On	19/09/2012	Any day expiry		8.61	Call			0.00000	0.00000	23.402	12.85	0.00	3,000	3,000.00
DAAY On	19/09/2012	Any day expiry		8.61	Put			0.00000	0.00000	22.802	12.85	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.62	Call			0.00000	0.00000	19.158	13.10	0.00	10,000	10,000.00
DAAY On	19/09/2012	Any day expiry		8.62	Put			0.00000	0.00000	28.558	13.10	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry				8.24840	8.24840	8.20680	8.20680		17.39	0.00	12,000	7,000.00
DAAZ On	19/09/2012	Any day expiry		8.19	Call			50.52030	0.05052	69.180	18.53	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.19	Put			33.72030	0.03372	10.780	18.53	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Call			44.59740	0.04460	61.441	18.34	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Put			37.79740	0.03780	13.041	18.34	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Call			40.03970	0.04004	54.081	18.15	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Put			43.23970	0.04324	15.681	18.15	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Call			32.04620	0.03205	40.651	17.77	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Put			55.24620	0.05525	22.251	17.77	0.00	0	2,000.00
DAAZ On	19/09/2012	Any day expiry		8.34	Call			8.32080	0.00832	6.491	19.98	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.34	Put			141.52080	0.14152	98.091	19.98	0.00	0	5,000.00
DAAZ On	19/09/2012	Any day expiry		8.39	Call			4.33370	0.00433	2.624	21.42	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.39	Put			187.53370	0.18753	144.224	21.42	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABA	On	25/09/2012	Any day expiry			8.61140	8.61140	8.60000	8.60000		11.42	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.59	Call			0.00000	0.00000	66.230	11.55	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.59	Put			0.00000	0.00000	44.830	11.55	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.60	Call			0.00000	0.00000	60.170	11.42	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.60	Put			0.00000	0.00000	48.770	11.42	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.61	Call			0.00000	0.00000	55.613	11.54	0.00	5,000	5,000.00
DABA	On	25/09/2012	Any day expiry	8.61	Put			0.00000	0.00000	54.213	11.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.25500	8.25500	8.21470	8.21470		15.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			815.00000	0.81500	855.000	21.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	21.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			497.00000	0.49700	536.000	18.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			2.00000	0.00200	1.000	18.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			370.00000	0.37000	408.000	16.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			5.00000	0.00500	3.000	16.38	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			75.00000	0.07500	89.000	15.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			110.00000	0.11000	84.000	15.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			17.00000	0.01700	20.000	18.01	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			312.00000	0.31200	275.000	18.01	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			5.00000	0.00500	5.000	19.57	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			510.00000	0.51000	470.000	19.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.29340	8.29340	8.25290	8.25290		15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			181.00000	0.18100	201.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			178.00000	0.17800	158.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			95.00000	0.09500	105.000	16.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			352.00000	0.35200	322.000	16.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			56.00000	0.05600	62.000	18.04	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			523.00000	0.52300	489.000	18.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			857.00000	0.85700	897.000	16.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	16.23	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
DAUS	On	31/10/2012	Any day expiry	7.72	Call			554.00000	0.55400	590.000	15.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			21.00000	0.02100	17.000	15.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			440.00000	0.44000	474.000	15.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			37.00000	0.03700	31.000	15.09	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.32670	8.32670	8.28620	8.28620		16.28	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			111.00000	0.11100	121.000	17.99	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			545.00000	0.54500	514.000	17.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			609.00000	0.60900	643.000	15.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			43.00000	0.04300	36.000	15.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			503.00000	0.50300	535.000	15.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			67.00000	0.06700	58.000	15.16	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			161.00000	0.16100	174.000	17.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			385.00000	0.38500	357.000	17.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.35600	8.35600	8.31560	8.31560		16.32	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			214.00000	0.21400	228.000	16.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			408.00000	0.40800	382.000	16.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			158.00000	0.15800	169.000	17.88	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			562.00000	0.56200	533.000	17.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			656.00000	0.65600	689.000	15.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			60.00000	0.06000	53.000	15.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			554.00000	0.55400	585.000	15.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			88.00000	0.08800	79.000	15.14	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.39260	8.39260	8.35210	8.35210		17.98	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			186.00000	0.18600	200.000	16.44	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			554.00000	0.55400	527.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			227.00000	0.22700	243.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			475.00000	0.47500	450.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			223.00000	0.22300	239.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			481.00000	0.48100	456.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			220.00000	0.22000	235.000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.62	Put			488.00000	0.48800	462.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			577.00000	0.57700	609.000	12.74	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			75.00000	0.07500	66.000	12.74	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.42350	8.42350	8.38300	8.38300		16.61	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			290.00000	0.29000	306.000	17.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			517.00000	0.51700	493.000	17.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			287.00000	0.28700	303.000	17.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			524.00000	0.52400	500.000	17.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			259.00000	0.25900	273.000	17.79	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			596.00000	0.59600	570.000	17.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			662.00000	0.66200	692.000	15.28	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			129.00000	0.12900	119.000	15.28	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			293.00000	0.29300	309.000	17.34	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			510.00000	0.51000	486.000	17.34	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.25189	110.25189	110.25288	110.25288			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,262.88000	4.26288	4,261.890		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			4,252.88000	4.25288	4,251.890		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,242.88000	4.24288	4,241.890		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			8.94726	87.49151	8.99908	87.05888			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,645.99000	1.64599	2,078.620		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			9.05381	88.70677	9.10745	88.26767			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			4,828.26000	4.82826	4,389.160		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,739.57000	4.73957	4,300.470		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,651.01000	4.65101	4,211.910		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			422.87800	422.87800	420.98600	420.98600			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			170,260.00000	17.02600	189,180.000		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			428.90400	428.90400	426.98300	426.98300			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			60,070.00000	6.00700	40,860.000		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			60,170.00000	6.01700	40,960.000		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			60,270.00000	6.02700	41,060.000		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			188.21100	188.21100	188.12000	188.12000			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			190.89300	190.89300	190.80000	190.80000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			509.39200	509.39200	508.01400	508.01400			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			516.51800	516.51800	515.11900	515.11900			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			5.07000	94.93000	5.07000	94.93000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.98000	95.02000	5.00000	95.00000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.95000	95.05000	4.98000	95.02000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.83000	95.17000	4.86000	95.14000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.82000	95.18000	4.84000	95.16000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.81000	95.19000	4.83000	95.17000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.81000	95.19000	4.84000	95.16000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.86000	95.14000	4.88000	95.12000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.93000	95.07000	4.98000	95.02000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.04000	94.96000	5.10000	94.90000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.18000	94.82000	5.23000	94.77000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.32000	94.68000	5.38000	94.62000				0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.88540	6.88540	6.84150	6.84150			11.05	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			275.47790	0.27548	306.720	10.98	0.00	0	0.00	
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			63.97790	0.06398	51.320	10.98	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future			6.92690	6.92690	6.88190	6.88190			12.99	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call			246.17150	0.24617	269.552	12.92	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put			254.27150	0.25427	232.652	12.92	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call			241.62030	0.24162	264.772	12.93	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put			259.72030	0.25972	237.872	12.93	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call			237.60730	0.23761	260.056	12.95	0.00	0	0.00	
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put			265.70730	0.26571	243.156	12.95	0.00	0	0.00	
R023	On	01/11/2012	Bond Future			7.10272	106.09563	7.17474	105.56126			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			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,002.63000	1.00263	468.260		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			927.79000	0.92779	393.420		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			853.02000	0.85302	318.650		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.17829	107.56928	7.25331	107.02689			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,551.84000	1.55184	1,009.450		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,478.42000	1.47842	936.030		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,405.07000	1.40507	862.680		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.23720	104.97529	7.31465	104.42721			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,960.59000	1.96059	1,412.510		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,888.37000	1.88837	1,340.290		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,816.21000	1.81621	1,268.130		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.43097	123.00654	5.50493	122.78833		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			908.88000	0.90888	1,088.900		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			101.71000	0.10171	63.520		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,146.76000	2.14676	2,362.330		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			5.07000	0.00507	2.430		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.46430	124.71507	5.54763	124.49322		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,030.95000	2.03095	2,227.190		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			103.86000	0.10386	78.250		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.47398	119.44263	5.56622	119.21920		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			548.43000	0.54843	639.700	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,097.39000	1.09739	965.230	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			557.57000	0.55757	649.900	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,082.19000	1.08219	951.090	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			566.81000	0.56681	660.200	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,067.10000	1.06710	937.060	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	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.54501	129.34517	7.62715	128.51991		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,175.69000	3.17569	3,715.210	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,268.01000	1.26801	982.270	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,408.03000	4.40803	5,040.280	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			756.83000	0.75683	563.820	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,438.92000	8.43892	9,220.960	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			125.44000	0.12544	82.220	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,192.23000	11.19223	12,005.880	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			28.58000	0.02858	16.970	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.62411	125.85208	7.70931	125.01472		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,431.47000	5.43147	5,958.260	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,633.53000	2.63353	2,322.960	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,446.36000	7.44636	8,063.020	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,670.84000	1.67084	1,450.140	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,469.74000	8.46974	9,122.140	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,334.27000	1.33427	1,149.310	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,242.45000	1.24245	1,441.520	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,463.14000	8.46314	7,824.850	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,952.35000	1.95235	2,228.840	12.03	0.00	0	670.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	7.25	Put			6,562.31000	6.56231	6,001.440	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.69076	127.39577	7.77853	126.54929		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,186.52000	3.18652	3,522.250	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,996.46000	6.99646	6,485.710	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,222.64000	3.22264	3,561.030	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,932.46000	6.93246	6,424.370	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,259.03000	3.25903	3,600.070	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,868.84000	6.86884	6,363.400	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			213.48782	213.48782	213.49754	213.49754			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			5,492.46000	5.49246	5,502.180		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			5,502.46000	5.50246	5,512.180		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			5,512.46000	5.51246	5,522.180		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			274.48763	274.48763	274.49433	274.49433			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			7,504.33000	7.50433	7,497.630		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			7,494.33000	7.49433	7,487.630		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			7,484.33000	7.48433	7,477.630		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.88158	111.00166	4.95574	110.84658		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			424.21000	0.42421	539.870	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			102.55000	0.10255	63.130	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.83112	108.13539	4.91724	107.97761		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			431.30000	0.43130	522.200	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			316.51000	0.31651	249.630	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.75124	109.46177	4.84991	109.30302		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			72.46000	0.07246	94.550	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,385.02000	1.38502	1,248.360	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			74.35000	0.07435	96.910	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,370.58000	1.37058	1,234.390	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			76.28000	0.07628	99.330	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,356.17000	1.35617	1,220.470	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.28469	205.28469	205.28660	205.28660			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,296.60000	13.29660	13,294.690		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,286.60000	13.28660	13,284.690		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,276.60000	13.27660	13,274.690		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			5.88028	111.05877	5.97361	110.64718		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,867.79000	3.86779	4,274.560	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			9.05000	0.00905	4.230	4.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future			5.93129	112.60131	6.03140	112.18349		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,387.90000	1.38790	1,623.940	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,061.22000	1.06122	879.440	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,928.52000	2.92852	3,263.270	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			389.61000	0.38961	306.540	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,916.63000	3.91663	4,284.740	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			212.45000	0.21245	162.740	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.96579	109.82556	6.07193	109.40359		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,267.30000	1.26730	1,459.320	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,911.87000	1.91187	1,681.920	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,233.41000	1.23341	1,422.050	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,957.92000	1.95792	1,724.590	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,250.28000	1.25028	1,440.610	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,934.81000	1.93481	1,703.170	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.18307	112.15083	6.27598	111.65861		5.69	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,864.60000	4.86460	5,349.480	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			14.90000	0.01490	7.560	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.23915	109.67829	6.33753	109.17872		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,986.08000	4.98608	5,423.050	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			292.42000	0.29242	229.820	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.28412	111.02359	6.38734	110.51886		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,835.87000	1.83587	2,079.710	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,311.77000	2.31177	2,050.880	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,860.65000	1.86065	2,106.390	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,287.54000	2.28754	2,028.550	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,885.60000	1.88560	2,133.250	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,263.51000	2.26351	2,006.430	5.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.02315	105.13968	5.10045	105.04955		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			119.65000	0.11965	161.810	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			178.46000	0.17846	130.490	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.96271	102.83506	5.06402	102.74314		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			142.07000	0.14207	174.450	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			418.29000	0.41829	358.750	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.83838	104.09646	4.97319	104.00435		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			35.73000	0.03573	44.910	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,126.57000	1.12657	1,043.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			36.38000	0.03638	45.690	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,120.27000	1.12027	1,037.470	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			37.04000	0.03704	46.490	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,113.98000	1.11398	1,031.320	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			6.51656	106.38981	6.59387	105.94148		6.83	0.00	0	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,534.80000	5.53480	5,975.000	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			19.65000	0.01965	11.520	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.58054	104.22806	6.66183	103.77297		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,720.57000	5.72057	6,117.990	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			327.99000	0.32799	270.320	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.63544	105.50654	6.72016	105.04680		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,687.90000	1.68790	1,877.970	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,217.85000	3.21785	2,948.180	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,709.03000	1.70903	1,900.750	7.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.45	Put			3,183.89000	3.18389	2,915.870	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,730.35000	1.73035	1,923.710	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,150.16000	3.15016	2,883.780	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/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			6.69780	101.00834	6.79023	100.42272		8.11	0.00	0	11,472.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,231.34000	1.23134	1,547.890	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,106.63000	1.10663	837.560	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,458.62000	4.45862	5,005.410	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			100.31000	0.10031	61.480	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,581.22000	5.58122	6,150.390	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			37.89000	0.03789	21.440	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.76318	102.41127	6.85978	101.81706		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			412.31000	0.41231	509.190	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,858.76000	5.85876	5,361.430	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,923.75000	5.92375	6,428.030	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			477.33000	0.47733	387.400	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.81619	100.27412	6.91638	99.67351		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,960.34000	1.96034	2,216.580	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,567.15000	3.56715	3,222.780	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,984.37000	1.98437	2,242.720	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,530.29000	3.53029	3,188.030	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,936.51000	1.93651	2,190.630	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,604.27000	3.60427	3,257.780	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			8.34495	79.22713	8.39639	78.79262		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,179.48000	5.17948	5,537.720	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			426.66000	0.42666	350.390	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.42378	80.32757	8.47681	79.88660		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,415.98000	6.41598	6,722.470	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,813.69000	1.81369	1,679.210	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.48964	78.17090	8.54394	77.72524		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,667.15000	2.66715	2,825.610	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,408.02000	7.40802	7,120.820	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,695.57000	2.69557	2,855.270	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,346.91000	7.34691	7,060.950	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,724.18000	2.72418	2,885.130	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,286.14000	7.28614	7,001.430	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			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			155.88217	155.88217	155.88477	155.88477			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			10,894.77000	10.89477	10,892.170		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			10,884.77000	10.88477	10,882.170		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			10,874.77000	10.87477	10,872.170		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	145.01	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			122.41334	122.41334	122.41934	122.41934			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			429.34000	0.42934	423.340		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			419.34000	0.41934	413.340		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			409.34000	0.40934	403.340		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			126.54833	126.54833	126.02742	126.02742			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			4,037.42000	4.03742	4,558.330		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			4,027.42000	4.02742	4,548.330		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			4,017.42000	4.01742	4,538.330		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.10660	90.81352	8.19366	90.05824		14.84	0.00	0	5,142.00
R213	On	01/11/2012	Bond Future	7.75	Call			552.70000	0.55270	714.420	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,501.29000	4.50129	3,907.730	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,458.81000	5.45881	6,108.970	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			369.65000	0.36965	264.530	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.18930	92.07487	8.27919	91.30871		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,682.71000	6.68271	7,240.090	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,646.08000	1.64608	1,437.300	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.25530	89.66958	8.34749	88.89478		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,717.75000	2.71775	3,008.750	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	7.84	Put			7,109.00000	7.10900	6,625.200	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,747.26000	2.74726	3,040.500	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,048.94000	7.04894	6,567.380	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,776.98000	2.77698	3,072.470	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,989.21000	6.98921	6,509.900	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			8.36464	81.08577	8.41609	80.62624			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,942.41000	3.94241	3,482.880		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,846.22000	3.84622	3,386.690		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			3,750.21000	3.75021	3,290.680		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31090	1.31090	1.30500	1.30500		15.54	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			272.22410	0.02722	291.935	16.33	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			622.22410	0.06222	582.935	16.33	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.31930	1.31930	1.31310	1.31310		15.93	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			702.40570	0.07024	738.328	15.84	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			471.40570	0.04714	445.328	15.84	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			653.03790	0.06530	687.355	15.93	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			522.03790	0.05220	494.355	15.93	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			608.75460	0.06088	641.460	16.09	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			577.75460	0.05778	548.460	16.09	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
Total for Derivatives :									94,505,747.60	58,885	1,254,238.00	

i-Bonds

AA02	On	28/03/2016	Spot Bond	100.00000	11.56280	100.00000	11.53480			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond	100.00000	23.71626	100.00000	23.66406			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond	100.00000	8.63963	100.00000	8.61870			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond	5.00000	123.43253	5.00000	123.41598		860,000,000,000.00		172,000,000	41,000,000.00
AB06	On	27/03/2015	Spot Bond	100.00000	23.93352	100.00000	23.88084		3,320,000,000,000.00		33,200,000	16,808,000.00
AB07	On	07/03/2014	Spot Bond	100.00000	36.96347	100.00000	36.88076		1,580,000,000,000.00		15,800,000	7,900,000.00
AB08	On	03/05/2017	Spot Bond	100.00000	9.58705	100.00000	9.56382			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond	100.00000	16.14880	100.00000	16.11324		1,000,000,000,000.00		10,000,000	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond	100.00000	46.52392	100.00000	46.41122			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond	100.00000	67.39264	100.00000	67.24349		2,010,000,000,000.00		20,100,000	11,050,000.00
ABCP2	On	20/09/2014	Spot Bond	100.00000	29.60119	100.00000	29.53255		6,926,000,000,000.00		69,260,000	37,880,000.00
ABCP3	On	07/12/2023	Spot Bond	100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond	100.00000	20.63903	100.00000	20.58903			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond	100.00000	37.23595	100.00000	37.14476		4,000,000,000,000.00		40,000,000	10,000,000.00
ABFN06	On	17/03/2016	Spot Bond	100.00000	11.58795	100.00000	11.55957			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond	100.00000	7.45997	100.00000	7.44170			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond	100.00000	7.03787	100.00000	7.02064			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	7.09493	100.00000	7.07755			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.46763	100.00000	23.41512		740,000,000,000.00		7,400,000	3,700,000.00
ABL10B	On	15/03/2015			100.00000	20.84731	100.00000	20.79625			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	31.56515	100.00000	31.49566			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.05771	100.00000	24.99700			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	20.53787	100.00000	20.48757			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.09237	100.00000	12.06308			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	75.07306	100.00000	74.92757			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	51.89866	100.00000	51.78254		342,800,000,000.00		3,428,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	55.66914	100.00000	55.53281			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	88.09485	100.00000	87.88902			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	90.87894	100.00000	90.72848			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	79.09729	100.00000	78.76771			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.16206	100.00000	42.06584		3,703,000,000,000.00		37,030,000	19,840,000.00
ABLI03	On	15/03/2015			100.00000	20.18488	100.00000	20.13807			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.78462	8.00000	90.75792			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	21.93214	100.00000	21.88387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On	13/07/2016			100.00000	17.74683	100.00000	17.70383			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	99.87441	9.58000	99.84872			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.17728	100.00000	10.15263			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	9.26815	100.00000	9.23921			0.00	0	1,000,000.00
ABLS11	On	29/06/2019			4.50000	101.75774	4.50000	101.73712			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	6.15074	100.00000	6.13662			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	20.91316	100.00000	20.86518			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.41709	100.00000	5.40465			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	97.95841	100.00000	97.76567			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.84114	100.00000	5.82774			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.44302	100.00000	2.43840			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.44302	100.00000	2.43840			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.22817	6.82500	100.20963			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	10.65807	100.00000	9.98222			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.30841	100.00000	12.28466			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.47406	100.00000	24.42207			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.22568	100.00000	11.20415			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.63334	100.00000	10.61289			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.70793	100.00000	21.66606			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.78205	100.00000	20.74184			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.34561	100.00000	9.31644			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.14648	100.00000	9.11793			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.76486	100.00000	19.72663			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.18735	100.00000	24.14936			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.54920	100.00000	19.52750			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.16264	100.00000	18.12751			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.42418	100.00000	17.39048			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.09090	100.00000	17.05784			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.65553	100.00000	7.62996			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	61.14294	100.00000	61.02693			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On	16/07/2017	Spot Bond			100.00000	12.07960	100.00000	12.02648			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.90673	100.00000	14.87790			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.98627	100.00000	13.95922			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.26518	95.66000	2.25493			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.23355	100.00000	2.19614			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.68578	100.00000	3.66958			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.02018	100.00000	10.99553		1,440,000,000,000.00	14,400,000	8,299,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	22.40702	100.00000	22.35769		1,320,000,000,000.00	13,200,000	8,699,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	10.68870	100.00000	10.66505		1,060,000,000,000.00	10,600,000	5,499,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	9.00046	100.00000	8.98032			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.80644	100.00000	14.77331			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.90543	100.00000	33.82765			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.09282	4.00000	119.07029			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.17272	100.00000	6.15864			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.42437	100.00000	3.41655			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	61.55631	100.00000	61.40719			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	81.55925	100.00000	81.38000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	54.99469	100.00000	54.86000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U On 30/06/2015 Spot Bond			100.00000	19.76309	100.00000	19.71522			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	58.08012	100.00000	57.93787			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	63.66424	100.00000	63.51001			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	58.08012	100.00000	57.93787			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	60.79692	100.00000	60.64963			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	67.86519	100.00000	67.71581			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.21677	13.50000	100.18060			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.24817	100.00000	18.20395			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.49513	100.00000	18.45033			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.00209	100.00000	21.94878			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	95.17609	100.00000	94.93267			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	54.77944	100.00000	54.64528			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	54.75009	100.00000	54.61600			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.00119	100.00000	17.95758			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.47341	100.00000	1.47062			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	92.17562	100.00000	91.94914			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	92.17562	100.00000	91.94914			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	40.32076	100.00000	40.22308			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On	31/12/2013	Spot Bond			100.00000	44.46860	100.00000	44.36087			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.94282	100.00000	91.71637			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	55.14145	100.00000	55.00640			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.09756	100.00000	16.05814			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.85813	100.00000	16.81684			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.75851	100.00000	15.71992			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.98760	100.00000	15.94844			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.08840	100.00000	16.04900			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.48044	100.00000	10.45737			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.48044	100.00000	10.45737			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.53566	100.00000	10.51247			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.71087	100.00000	12.67974			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.53566	100.00000	10.51247			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.42522	100.00000	10.40227			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.09170	100.00000	24.04612			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On	20/12/2014	Spot Bond			100.00000	19.92932	100.00000	19.88051			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	81.62363	100.00000	81.44463			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.80214	100.00000	37.70955			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.69412	100.00000	13.66095			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.80214	100.00000	37.70955			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	81.62363	100.00000	81.44463			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.26819	100.00000	8.24794			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.26120	100.00000	8.24096			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.27092	100.00000	8.25067			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.07043	100.00000	8.05067			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.46515	100.00000	37.37339			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.47299	100.00000	8.45224			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	94.78911	100.00000	94.54974			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	64.92322	100.00000	64.76595			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	94.78911	100.00000	94.54974			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.16416	100.00000	10.13927			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.56625	100.00000	37.47424			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.36084	100.00000	40.27199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On	31/01/2014	Spot Bond			100.00000	42.30192	100.00000	42.19944			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.45554	100.00000	8.43506			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.46701	100.00000	8.44650			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.45729	100.00000	7.44314			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	42.79133	100.00000	42.68767			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.15652	100.00000	4.14732			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.95398	100.00000	3.94513			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.26188	100.00000	6.25000			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.90224	100.00000	2.89575			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.01241	100.00000	3.00567			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.85664	100.00000	7.83740			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.37415	100.00000	28.30541			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.37415	100.00000	28.30541			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	42.79133	100.00000	42.68767			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.93831	100.00000	27.87063			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.00430	100.00000	26.93817			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	26.95677	100.00000	26.89075			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.72637	100.00000	7.70745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016	Spot Bond			100.00000	10.81260	100.00000	10.78611			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.71636	100.00000	7.69746			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.31478	100.00000	10.29208			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	81.78407	100.00000	81.60471			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.37000	100.00000	10.34718			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.00742	100.00000	19.95843		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.24337	100.00000	10.21828			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.60644	100.00000	9.58291			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.87321	100.00000	7.85393			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	44.81646	100.00000	44.70670			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.08873	100.00000	38.01249			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	37.89547	100.00000	37.81961			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.69635	100.00000	9.67695			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	41.00279	100.00000	40.90345			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.44309	100.00000	19.40418			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.29568	100.00000	19.25706			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.58184	100.00000	19.54265			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.67675	100.00000	9.65739			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On	20/03/2017			100.00000	9.33367	100.00000	9.31499			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	19.46911	100.00000	19.43014			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	19.56450	100.00000	19.52534			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.27482	100.00000	10.25850			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	15.75567	100.00000	14.42421			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	19.51247	100.00000	19.47341			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	28.62837	100.00000	28.55825			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	19.08063	100.00000	19.03391			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	37.34383	100.00000	37.25237			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	10.10986	100.00000	10.09398			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	8.97332	100.00000	8.95134			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	102.19267	1.75000	102.18114			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	19.53008	100.00000	19.48225			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	88.10135	100.00000	87.89929			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	15.04376	100.00000	15.00692			0.00	0	0.00
ACL173	On	20/06/2017			100.00000	8.90415	100.00000	8.88234			0.00	0	0.00
ACL174	On	20/06/2019			100.00000	8.04262	100.00000	8.02293			0.00	0	0.00
ACL175	On	20/06/2019			100.00000	7.53761	100.00000	7.51915			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL176	On	30/11/2012	Spot Bond			100.00000	88.14540	100.00000	87.94323			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	53.67309	100.00000	51.43244			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.00053	100.00000	25.67347			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	87.78879	100.00000	87.58745			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.70607	100.00000	14.49549			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.71956	100.00000	8.36910			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	10.14812	100.00000	7.94380			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.31809	100.00000	7.02979			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.75953	100.00000	7.65460			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.38831	100.00000	6.27616			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.66925	100.00000	3.65767			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11623	100.00000	0.11586			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.11623	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	84.96615	100.00000	84.77734			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	84.94176	100.00000	84.75300			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	71.69137	100.00000	71.53270			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.44537	100.00000	2.43944			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.46689	100.00000	20.41731			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.16693	100.00000	21.11566			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.63363	100.00000	21.58122			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.17219	100.00000	9.15167		1,400,000,000,000.00		14,000,000	8,599,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.08589	100.00000	16.05029			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	26.18115	100.00000	26.11772			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.51520	100.00000	16.47825		2,400,000,000,000.00		24,000,000	14,600,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.13352	100.00000	25.07263			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.08786	100.00000	16.05225			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.55107	100.00000	6.53605			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	36.10634	100.00000	36.02686			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.53427	100.00000	11.25283			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.26523	100.00000	15.02452			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.21465	100.00000	17.16089			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.34647	100.00000	9.31729			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	44.53364	100.00000	46.48963			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.65143	100.00000	24.59688			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	11.01669	100.00000	10.99001			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.31407	100.00000	55.17860			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	49.72498	100.00000	49.61372			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.19112	100.00000	24.13251			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.37426	100.00000	30.30704			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.07517	100.00000	16.03960			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.91951	100.00000	41.81796			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.04206	100.00000	16.00319			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.26537	100.00000	66.10484			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.18381	100.00000	17.14219			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.15648	100.00000	17.11492			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.60020	100.00000	12.56968			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.07447	100.00000	17.03311			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.52078	100.00000	12.49045			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.38654	100.00000	16.34684			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.38654	100.00000	16.34684			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.22275	100.00000	14.18829			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.59689	100.00000	14.56153			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.59307	100.00000	15.55530			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.18381	100.00000	17.14219			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.08797	100.00000	15.05142			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.80647	8.00000	99.78498			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.31495	100.00000	12.28511			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.31495	100.00000	12.28511			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.31495	100.00000	12.28511			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.15447	100.00000	24.09596			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	65.20869	100.00000	65.05072			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.28858	100.00000	15.25154			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.63280	100.00000	10.59886			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.10926	100.00000	11.07380			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.31725	100.00000	9.25917			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.84819	100.00000	18.80252			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.35930	100.00000	17.31725			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	15.43446	100.00000	15.39708			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	10.59685	100.00000	10.53078			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.16189	100.00000	5.15213			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.28643	100.00000	18.24214			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.64271	100.00000	16.60239			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.27328	100.00000	10.24839			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.27328	100.00000	10.24839			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.42088	100.00000	12.39079			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	10.76248	100.00000	10.73641			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	69.46565	100.00000	69.20152			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	27.64416	100.00000	27.57718			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.26949	100.00000	19.22281			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.10496	100.00000	4.09592			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.62108	100.00000	9.60283			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.74302	100.00000	10.72264			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.47303	100.00000	11.44764			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.49522	100.00000	30.42135			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	66.91890	100.00000	66.75680			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	40.68465	100.00000	40.58608			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	40.25475	100.00000	40.15723			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	67.62566	100.00000	67.46184			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	41.82904	100.00000	41.72772			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	67.14501	100.00000	66.98235			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.32629	100.00000	7.30835			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	26.72306	100.00000	26.65762			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	23.58252	100.00000	23.50890			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	57.53146	100.00000	57.40482			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.35033	100.00000	11.32283			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.40641	100.00000	11.37877			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.57462	100.00000	11.54657			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.13530	100.00000	12.10590			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.69599	100.00000	12.66523			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.26593	100.00000	14.23136			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.08939	100.00000	4.07949			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.48023	100.00000	9.45726			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.86928	100.00000	9.84537			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.03602	100.00000	10.01170			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.09160	100.00000	10.06715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	10.75854	100.00000	10.73247			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.64779	100.00000	11.61958			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.46019	100.00000	8.43946			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.00577	100.00000	8.98372			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.15457	100.00000	9.13214			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.10810	8.00000	103.08576			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.60095	100.00000	9.57744			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.63911	100.00000	9.61551			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.28517	100.00000	2.27958			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.28517	100.00000	2.27958			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.90990	100.00000	30.84186		980,000,000,000.00	9,800,000	4,999,000.00	
BIDC14	On	26/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	58.40000	1,000.00000	57.48031			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.65772	100.00000	11.62948			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.81891	100.00000	6.80239			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.19625	100.00000	7.17881			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.67810	100.00000	11.64980			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.01431	100.00000	11.98520			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.62559	100.00000	12.59501			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.17264	100.00000	15.13589			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.09601	100.00000	14.06186			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.19026	100.00000	55.05509			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.12803	100.00000	66.81414			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	85.16597	100.00000	84.97373			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	36.95257	100.00000	36.83594			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.27060	100.00000	7.25298			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	91.64795	100.00000	91.42333			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.44228	100.00000	33.36868		940,000,000,000.00	0.00	9,400,000	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.33578	100.00000	22.28662			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.90462	100.00000	13.87094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	29.87481	100.00000	29.80244			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.99105	100.00000	18.94925			2,153,500,000,000.00	21,535,000	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.95551	8.00000	115.93038			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.18970	100.00000	13.15775			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.01129	8.00000	118.98592			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.86813	100.00000	17.81234			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.53414	100.00000	14.50215			1,651,100,000,000.00	16,511,000	13,610,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.38925	100.00000	0.38754			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.38783	4.00000	151.35557			8,000,000,000.00	2,000,000	1,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.35823	100.00000	15.32423			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.53458	100.00000	14.50241			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.31458	100.00000	11.28926			12,800,000,000,000.00	128,000,000	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.79460	100.00000	12.76327			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	97.90342	12.05000	97.88247			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	88.88474	100.00000	88.67658			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.29629	100.00000	36.20837			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.93711	100.00000	25.87427			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.64829	100.00000	88.43773			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	18.41394	100.00000	18.35583			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	81.46920	100.00000	81.29054			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	82.43117	100.00000	82.25000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.40508	100.00000	30.33061			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.01914	100.00000	54.88440			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.45594	100.00000	70.30001			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.45594	100.00000	70.30001			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	70.45594	100.00000	70.30001			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	70.45594	100.00000	70.30001			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.01914	100.00000	54.88440			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.01914	100.00000	54.88440			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	58.05443	100.00000	57.91225			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.04361	100.00000	54.90880			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	54.79901	100.00000	54.66480			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	54.60333	100.00000	54.46960			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	58.63522	100.00000	58.49317			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.64646	100.00000	21.59401			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	65.13856	100.00000	66.83195			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	21.50815	100.00000	21.45605			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	54.79901	100.00000	54.66480			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	54.62779	100.00000	54.49400			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.23918	100.00000	22.18530			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	58.75137	100.00000	58.60904			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	58.57817	100.00000	58.43626			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	58.51684	100.00000	58.37352			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.09253	100.00000	54.95760			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	54.92131	100.00000	54.78680			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	54.97023	100.00000	54.83560			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.43399	100.00000	52.31667			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.74713	13.64000	105.70901			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.19008	100.00000	50.07778			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	60.22368	100.00000	60.07778			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.36388	100.00000	86.16350			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.31857	100.00000	39.22227			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	38.98158	100.00000	38.88611			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	38.98158	100.00000	38.88611			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	64.11522	100.00000	63.95990			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.98508	100.00000	21.93182			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.85473	100.00000	15.81590			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.68063	100.00000	15.64222			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.90034	100.00000	12.86875			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.84017	100.00000	34.75576			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	86.21534	100.00000	86.01530			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.04314	100.00000	64.88558			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.28266	100.00000	65.12451			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.12769	100.00000	64.96990			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.12769	100.00000	64.96990			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.81703	100.00000	32.73753			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.37930	100.00000	12.34899			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66757	100.00000	66.66756			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66757	100.00000	66.66756			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.45606	100.00000	12.42556			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.18517	100.00000	12.15835			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.45606	100.00000	12.42556			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.60820	100.00000	12.57766			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.32987	100.00000	32.25069			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.17394	100.00000	34.09025			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.21625	2.76000	100.20879			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.29156	100.00000	13.25937			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.12006	2.76000	106.10352			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.47009	8.25000	100.44765			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	33.77347	100.00000	33.69076			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.45606	100.00000	12.42556			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.45606	100.00000	12.42556			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.56677	100.00000	3.55849			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.73100	2.40000	110.71475			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	13.17321	100.00000	13.14095			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.31828	100.00000	66.15762			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	81.63943	100.00000	81.46000			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	55.59640	100.00000	55.46024			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	39.93188	100.00000	39.83408			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.91206	100.00000	22.85655			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.00461	100.00000	22.94889			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.64387	8.52000	103.62024			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.23575	100.00000	23.17946			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.13265	100.00000	23.07661			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.51018	100.00000	10.48472			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.51018	100.00000	10.48472			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.62526	8.64500	103.60129			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.62526	8.64500	103.60129			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.37247	100.00000	33.29074			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	34.97646	100.00000	34.89080			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.92035	100.00000	13.88953			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.09639	100.00000	10.07166			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	10.93908	100.00000	10.91229			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	54.99314	100.00000	54.85845			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	55.01299	100.00000	54.87826			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.71207	100.00000	22.65705			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.71207	100.00000	22.65705			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.40503	100.00000	33.21014			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	91.09683	100.00000	90.87518			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	64.51418	100.00000	64.35789			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	64.51418	100.00000	64.35789			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.02226	100.00000	13.99419			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.51667	100.00000	9.49362			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	88.28629	100.00000	88.07806			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.13256	100.00000	10.11228			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	20.43897	100.00000	20.38945			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.75939	100.00000	9.73576			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.69771	9.35000	100.67270			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.69771	9.35000	100.67270			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	20.38945	100.00000	20.34006			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	20.40794	100.00000	20.35851			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.20563	100.00000	14.17121			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.15332	100.00000	14.11903			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	19.23383	100.00000	19.18673			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.91270	100.00000	13.87900			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.71491	100.00000	16.67441			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.71491	100.00000	16.67441			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.71491	100.00000	16.67441			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.71491	100.00000	16.67441			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.71491	100.00000	16.67441			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.87364	100.00000	16.83277			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.96367	100.00000	8.94196			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	99.87203	9.65000	99.84646			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	28.43823	100.00000	28.36859			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	28.20251	100.00000	28.13419			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	66.05287	100.00000	65.84665			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.30696	100.00000	37.21559			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.30696	100.00000	37.21559			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.79601	100.00000	8.76854			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.48497	100.00000	10.45929			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.36869	100.00000	13.33630			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.96698	100.00000	11.93767			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.80535	100.00000	8.78379			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.75595	100.00000	8.73451			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.80535	100.00000	8.78379			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.98482	100.00000	9.95365			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.70080	100.00000	11.66427			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.66427	100.00000	11.62785			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	8.78560	100.00000	8.76407			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	17.91193	100.00000	17.86806			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.85937	100.00000	9.82825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	14.12531	100.00000	16.76052			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	16.43055	100.00000	16.37926			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	16.41679	100.00000	14.28507			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	11.06242	100.00000	8.62428			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.49098	100.00000	8.19898			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.49098	100.00000	8.19898			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.49098	100.00000	8.19898			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	10.27542	100.00000	10.23024			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.91072	100.00000	1.90231			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.60488	100.00000	18.56392			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.60488	100.00000	18.56392			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	66.30782	100.00000	66.16108			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	83.71071	100.00000	83.52132			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	83.70039	100.00000	83.51103			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	106.00528	100.00000	105.79781			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.94566	100.00000	100.71409			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	83.69008	100.00000	83.50073			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	69.55240	100.00000	69.42191			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.54486	100.00000	61.39578			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.54486	100.00000	61.39578			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.46201	100.00000	8.44151			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	67.59893	100.00000	67.44932			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	67.61422	100.00000	67.46458			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	83.70039	100.00000	83.51103			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	83.70039	100.00000	83.51103			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.47867	100.00000	13.44567			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	70.14390	100.00000	69.98865			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.47303	100.00000	11.44764			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00201	100.00000	0.00201			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00224	100.00000	0.00224			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	76.53001	100.00000	76.53000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	76.56500	100.00000	76.56500			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	76.55000	100.00000	76.55000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	94.78642	100.00000	94.77873			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	76.58251	100.00000	76.58250			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.90004	100.00000	11.87121			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.90004	100.00000	11.87121			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.36127	100.00000	11.33344			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.65543	100.00000	9.63179			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.00295	100.00000	8.98090			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	64.98749	100.00000	64.78459			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.09681	100.00000	9.07453			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.24804	100.00000	11.19803			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.54507	100.00000	15.51028			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	69.17235	100.00000	69.01926			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.32411	100.00000	12.29684			0.00	0	1,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.51950	100.00000	15.48515			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.19003	100.00000	20.14534			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.82275	100.00000	10.79893			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C On	18/01/2013	Spot Bond			100.00000	79.83433	100.00000	79.66971			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.39094	5.86800	103.37471			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.41047	7.17500	99.39126			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.45796	100.00000	9.43505			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	20.16600	100.00000	20.11662			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.38699	100.00000	18.30613			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.00000	84.77373	100.00000	84.58237			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85522		3,000,000,000,000.00	0.00	30,000,000	5,000,000.00
DENG28 On	12/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
DENG31 On	02/04/2013	Spot Bond			100.00000	69.67631	100.00000	69.52167			0.00	0	0.00
DENG33 On	02/10/2012	Spot Bond			100.00000	100.00417	100.00000	99.73891			0.00	0	0.00
DENG36 On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG38 On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG39 On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG40 On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	99.91388	100.00000	99.64816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	2.25020	100,000.00000	2.10317			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	26.25383	100.00000	26.13838			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	41.66730	100.00000	33.67705			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.10053	100.00000	52.98365			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.75854	100.00000	22.70817		2,840,000,000,000.00		28,400,000	16,900,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.66347	100.00000	10.64000		29,186,800,000,000.00		291,868,000	80,597,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.58543	100.00000	10.56212		73,166,800,000,000.00		731,668,000	191,849,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	95.88913	100.00000	95.64199			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.25308	100.00000	15.21951		3,600,000,000,000.00		36,000,000	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	18.10343	100.00000	18.05957			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.96185	100.00000	21.89253			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.26516	100.00000	9.23591			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.90874	100.00000	3.89640			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.64900	100.00000	1.64379			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.20861	100.00000	16.17142		32,000,000,000,000.00		320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.30773	2.55000	103.29225		181,050,000,000.00		71,000,000	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.07436	100.00000	12.04778			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.05552	100.00000	11.03078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	119.13069	8.00000	119.10530			8,000,000,000.00	1,000,000	2,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.71776	100.00000	15.67969			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	89.00669	100.00000	88.79577			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	85.60625	100.00000	85.41124			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.93020	100.00000	28.86417			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.63779	100.00000	24.58356			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.35244	100.00000	19.30555			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.77838	100.00000	9.74786			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	88.04435	100.00000	87.83622			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.75029	100.00000	21.69760			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.30383	100.00000	88.09508			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	28.78718	100.00000	28.71744			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.41195	100.00000	88.20294			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.47542	100.00000	29.40401			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	58.99009	100.00000	58.84719			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.31401	100.00000	28.24542			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.89371	100.00000	15.85521			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	59.00603	100.00000	58.86308			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.64490	100.00000	16.60786		12,140,000,000,000.00	121,400,000	60,700,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	103.87806	9.25000	103.85240		10,270,016,000,000.00	110,272,000	507,700,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	101.54984	10.00000	101.52291		1,430,860,000,000.00	143,086,000	276,443,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	103.68478	7.85000	103.66297		498,600,600,000.00	63,516,000	60,032,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	100.12211	7.50000	100.10175		4,725,930,000,000.00	630,124,000	562,722,000.00	
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.87252	100.00000	16.79832			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	83.48867	100.00000	81.11111			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.55024	100.00000	11.52226			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.23981	100.00000	11.21258			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	59.65062	100.00000	59.50611			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	59.78407	100.00000	59.63925			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.47400	8.37500	100.45137			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	60.45134	100.00000	60.30491			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.34033	100.00000	27.27915		3,440,000,000,000.00	34,400,000	17,399,000.00	
FRB05	On	21/12/2018	Spot Bond			100.00000	10.99832	100.00000	10.97398			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	90.29855	100.00000	90.07885			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	83.95103	100.00000	83.76110			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.33878	100.00000	9.31591			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.32794	100.00000	7.31000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.55227	100.00000	10.52670			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.26763	100.00000	15.23384			0.00	0	1,020,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.94530	100.00000	11.15454			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	42.18492	100.00000	42.08864			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	57.75283	100.00000	57.62569			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.46987	100.00000	3.46195			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.54900	100.00000	2.54336			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.36333	100.00000	4.35367		2,000,000,000,000.00	0.00	20,000,000	70,000,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34213	100.00000	0.34148			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02276	100.00000	0.02272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.02098	100.00000	0.02094			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	35.82814	100.00000	35.74885			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	62.32850	100.00000	62.17750			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.70347	100.00000	13.67027			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.05402	100.00000	41.96985			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	38.92177	100.00000	38.84387			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.36869	100.00000	13.33630			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.36869	100.00000	13.33630			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.77380	100.00000	9.74987			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.16992	100.00000	13.13802			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.43556	100.00000	10.41001			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	57.91904	100.00000	57.77873			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	12.87708	100.00000	12.84555			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.15115	100.00000	9.12874			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.96132	100.00000	9.93692			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	28.94526	100.00000	28.87437			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.07363	100.00000	8.25441			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.68883	100.00000	8.65478			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	12.73021	100.00000	12.69903			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.93662	100.00000	9.91228			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.81383	100.00000	11.78490			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.65364	100.00000	12.62265			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.51178	100.00000	9.48848			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.67762	100.00000	10.65148			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.82937	100.00000	13.79550			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.21099	100.00000	8.73486			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.67407	100.00000	6.83820			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.92530	100.00000	10.01075			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.10820	100.00000	11.63538			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.85100	100.00000	9.21119			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.53673	100.00000	9.72155			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.43390	100.00000	11.13353			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.50817	100.00000	10.44455			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.99391	100.00000	11.55033			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.81679	100.00000	12.16275			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.39962	100.00000	11.10802			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135 On	20/09/2017	Spot Bond			100.00000	13.97675	100.00000	10.79330			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.68530	100.00000	9.83212			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.47959	100.00000	9.67902			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.26820	100.00000	11.75447			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.09677	100.00000	11.62688			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.62820	100.00000	11.27813			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.29107	100.00000	11.77148			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.62816	100.00000	9.78959			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.30242	100.00000	8.80290			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.65668	100.00000	7.57805			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.37107	100.00000	11.83102			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	20.61626	100.00000	20.55119			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	8.69749	100.00000	8.67003			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	2.88553	100.00000	2.87196			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	8.69749	100.00000	8.67003			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.54797	100.00000	100.00000			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	36.41691	100.00000	36.33631			0.00	0	0.00
FRC29 On	22/07/2014	Spot Bond			100.00000	31.39407	100.00000	31.31801			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	16.35414	100.00000	16.31409			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.46875	100.00000	13.43576			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	43.77329	100.00000	43.66726			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.49056	6.90500	100.47178			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	8.99863	100.00000	8.97658			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	64.97048	100.00000	64.81308			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.68742	100.00000	26.62206			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.84021	100.00000	9.81637			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.82156	5.87500	100.80570			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.80617	100.00000	11.77726			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.89322	100.00000	11.86409			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.09466	100.00000	5.08345			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.04752	100.00000	25.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.66872	100.00000	4.65844			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.53236	100.00000	6.51798			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	76.55251	100.00000	76.55250			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.38969	100.00000	9.37188			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	81.89838	100.00000	81.71878			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.98898	100.00000	10.96236			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.77526	100.00000	15.73662			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.45216	100.00000	15.41431			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	13.87577	100.00000	13.84180			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.32663	4.73000	106.30444			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	82.28544	100.00000	82.10499			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.07160	100.00000	14.03714			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.50845	100.00000	9.48517			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.58633	100.00000	10.56040			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.21869	100.00000	23.16182			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.03655	100.00000	12.00707			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.66419	100.00000	11.63563			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	81.51332	100.00000	81.33457			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	81.50329	100.00000	81.32456			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	84.53816	100.00000	84.38333			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	84.53984	100.00000	84.38500			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	84.54652	100.00000	84.39167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	81.46905	100.00000	81.29000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.24529	100.00000	10.22478			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.91486	100.00000	13.88701			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.23548	100.00000	10.21500			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.81041	100.00000	21.76675			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.46260	100.00000	14.43365			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.78716	100.00000	13.75376			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	60.90034	100.00000	60.75281			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	63.35468	100.00000	63.20121			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	60.97196	100.00000	60.82425			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	63.43181	100.00000	63.27815			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	61.14825	100.00000	61.00012			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	61.20334	100.00000	61.05507			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	61.78181	100.00000	61.63214			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	62.49249	100.00000	62.34110			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	62.93874	100.00000	62.78627			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.29703	100.00000	21.24767			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	57.01532	100.00000	56.87568			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.13238	100.00000	31.05696			0.00	0	1,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.67942	100.00000	17.62422			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.88611	100.00000	13.85247			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.57089	100.00000	9.54101			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.00674	100.00000	7.98734			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.63642	100.00000	10.61624			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.13308	100.00000	3.12618			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.82833	100.00000	7.80937			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.38634	100.00000	3.37861			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.73520	100.00000	12.70434			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.39927	100.00000	11.37166			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.94546	100.00000	92.71252			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	62.08481	100.00000	61.93441			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.72417	100.00000	7.70546			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.10430	100.00000	44.99503			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.77007	2.00000	103.75606			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.96030	100.00000	65.80051			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	66.01409	100.00000	65.85416			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.98226	100.00000	56.80435			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.86522	100.00000	0.86252			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.73240	100.00000	13.68906			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.97851	100.00000	54.80498			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.28766	100.00000	54.11631			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.62676	100.00000	7.60295			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.49955	100.00000	17.44431			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.51377	100.00000	8.48689			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.71900	100.00000	26.63468			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.61923	100.00000	16.17138			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	31.97168	100.00000	31.82954			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	57.37762	100.00000	57.11970			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.79174	100.00000	27.72956		380,000,000,000.00	3,800,000	61,900,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.09467	100.00000	21.04747		380,000,000,000.00	3,800,000	1,999,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	96.84326	9.00000	96.81971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	102.16046	8.00000	102.13833			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.95079	100.00000	15.91548			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.09395	9.00000	102.07755		88,200,000,000.00	9,800,000	6,099,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	13.51023	100.00000	13.48033			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.17167	100.00000	10.14928			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.40380	100.00000	11.37856			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.26699	100.00000	13.23449			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.08519	100.00000	18.02872			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.21344	9.48500	104.18705			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.86069	100.00000	72.72190			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	78.06944	100.00000	77.91204			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.61320	100.00000	73.47325			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	92.73394	100.00000	92.50497			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.51263	100.00000	87.30623			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA299	On	18/12/2012			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	57.13701	100.00000	56.88575			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.60518	100.00000	8.58434			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.73402	100.00000	10.70802			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	87.54499	100.00000	87.33851			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	87.56657	100.00000	87.36003			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	87.62050	100.00000	87.41384			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	87.81464	100.00000	87.60753			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.78706	100.00000	19.73860			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.67722	100.00000	10.65135			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.31257	100.00000	14.27789			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	10.00827	100.00000	9.98376			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	21.85209	100.00000	21.79915			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.15630	100.00000	10.13169			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	20.09173	100.00000	20.00337			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.49252	100.00000	1.78909			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	95.81483	100.00000	95.57102			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	62.97531	100.00000	62.82276			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	62.97531	100.00000	62.82276			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	56.33608	100.00000	56.22949			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	62.27152	100.00000	62.15338			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	63.80174	100.00000	63.64718			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.74585	100.00000	17.70285			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.36326	100.00000	19.31636			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	63.11211	100.00000	62.95921			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	63.94423	100.00000	63.78932			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.11951	100.00000	18.07562			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond				100.00000	19.73692	100.00000	19.68911			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	63.28879	100.00000	63.13547			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	64.20071	100.00000	64.04518			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.59992	100.00000	18.55487			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.21735	100.00000	20.16837			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	63.91573	100.00000	63.76089			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	64.54268	100.00000	64.38632			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.18711	100.00000	19.14063			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	64.68516	100.00000	64.52846			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	65.82506	100.00000	65.66559			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.08784	100.00000	11.06344		5,205,200,000,000.00		52,052,000	35,693,444.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.96667	100.00000	6.95125		19,500,000,000,000.00		195,000,000	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.96075	100.00000	6.94535			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.37306	100.00000	10.35023		4,800,000,000,000.00		48,000,000	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.37306	100.00000	10.35023			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.89614	2.00000	100.88252		4,000,000,000.00		2,000,000	250,930,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.93142	2.25000	100.91710		316,287,000,000.00		140,572,000	365,786,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	101.04132	2.50000	101.02589		1,435,000,000.00		574,000	215,287,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	17.89723	100.00000	17.86327			14,800,000,000.00	148,000	74,000.00
IBL06	On	14/12/2012	Spot Bond			100.00000	82.66864	100.00000	82.48493			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	83.74711	100.00000	83.55848			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.60699	100.00000	22.55640			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	82.96609	100.00000	82.78049			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.98337	100.00000	19.93443			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.01140	100.00000	16.97018			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	65.42315	100.00000	65.26465			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.89444	100.00000	37.80163			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	37.56912	100.00000	37.47711			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.27130	100.00000	36.19013			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.00652	100.00000	14.97294			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.17987	100.00000	11.15485			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.25265	100.00000	37.17020			0.00	0	1,905,400.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.04658	100.00000	29.97380			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.07378	100.00000	28.00577			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.24932	1.75000	106.23569			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.75151	8.27000	100.72933			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	21.03898	100.00000	20.98800			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.66391	100.00000	9.64050			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.64765	100.00000	5.63522			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.13308	100.00000	3.12618			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.95096	100.00000	17.89492			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.71860	100.00000	9.68825			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	104.11373	8.76500	104.08933			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	15.66609	100.00000	15.61664		2,000,000,000,000.00	20,000,000	20,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	9.20676	100.00000	9.17771			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	66.57557	100.00000	66.42902			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.80661	100.00000	18.76498			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.80661	100.00000	18.76498			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.70028	5.00000	100.68676			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	12.19647	100.00000	12.15375			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	12.01434	100.00000	11.97226			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.39987	100.00000	23.34809			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.82553	100.00000	22.77023			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.82553	100.00000	22.77023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	11.34964	100.00000	11.31421			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.42021	100.00000	7.40204			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	63.80878	100.00000	63.46926			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	61.52080	100.00000	61.24426			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	59.45123	100.00000	59.18099			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.17947	100.00000	21.13208			0.00	0	1,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	51.84952	100.00000	51.60278			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	65.55650	100.00000	65.41220			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.92680	100.00000	15.88822			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	99.33456	100.00000	99.07246			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	97.52847	100.00000	97.27581			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	95.78689	100.00000	95.54316			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	77.00422	100.00000	100.00000			37,800,000,000,000.00	378,000,000	378,000,000.00
IND303	On	15/01/2013	Spot Bond			100.00000	75.88358	100.00000	100.00000			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	74.79508	100.00000	100.00000			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	73.73737	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
IND306	On	05/02/2013	Spot Bond			100.00000	72.70916	100.00000	100.00000			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	71.70923	100.00000	100.00000			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	70.73643	100.00000	100.00000			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	69.78967	100.00000	100.00000			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	68.86792	100.00000	100.00000			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	67.97020	100.00000	100.00000			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	1.74117	100,000.00000	100,000.00000			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	66.47846	100.00000	100.00000			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	66.35234	100.00000	100.00000			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	66.22645	100.00000	100.00000			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	53.13267	100.00000	100.00000			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	52.43104	100.00000	100.00000			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	51.73868	100.00000	100.00000			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	51.05545	100.00000	100.00000			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	50.38125	100.00000	100.00000			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	32.13250	100.00000	100.00000			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	31.70113	100.00000	100.00000			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	30.92161	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
IND342	On	15/10/2013	Spot Bond			100.00000	30.56833	100.00000	100.00000			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	30.36676	100.00000	100.00000			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	30.23645	100.00000	100.00000			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	30.14529	100.00000	100.00000			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	30.07794	100.00000	100.00000			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	30.02615	100.00000	100.00000			0.00	0	0.00
IND348	On	19/11/2013	Spot Bond			100.00000	30.93161	100.00000	100.00000			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	29.95174	100.00000	100.00000			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	29.92410	100.00000	100.00000			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	29.90084	100.00000	100.00000			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	59.55852	100.00000	59.29661			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	82.17000	100.00000	81.81429			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.39189	100.00000	59.24801			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.95793	100.00000	16.91685			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.54541	100.00000	18.50050			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.28874	100.00000	17.24686			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	89.89610	100.00000	89.68752			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.70536	100.00000	83.51641			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.61756	100.00000	8.59669			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.57357	100.00000	73.43370			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.30524	100.00000	22.25062			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.66822	100.00000	9.64479			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	82.40287	100.00000	82.22056			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	69.54530	100.00000	67.41573			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.93556	6.50000	100.92373			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.77366	100.00000	65.56832			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	68.65991	100.00000	68.65989			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	63.68822	100.00000	63.48938			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	84.44081	100.00000	84.24934			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	83.51938	100.00000	83.33212			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.56558	100.00000	10.53223			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	94.90815	100.00000	94.19455			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	23.61632	100.00000	23.46242			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On	07/03/2013	Spot Bond			100.00000	70.27027	100.00000	70.00000			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	47.30515	100.00000	47.09485			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	67.40741	100.00000	100.00000		15,625,000,000,000.00	156,250,000	156,250,000.00	
ING31	On	31/10/2012	Spot Bond			100.00000	91.48095	100.00000	91.25562			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.41792	100.00000	61.26913			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.76804	100.00000	41.66685			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.76804	100.00000	41.66685			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.34386	100.00000	44.23644			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	43.01145	100.00000	42.90610			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.45294	100.00000	26.38885			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.59209	100.00000	21.53978			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.47246	100.00000	39.37578			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.55741	100.00000	17.50260			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.90859	100.00000	11.87141			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.56998	100.00000	9.54009			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.86096	8.80000	103.83652			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.80320	100.00000	39.71559		80,000,000,000.00	800,000	400,000.00	
IPL5	On	28/09/2015	Spot Bond			100.00000	13.70110	100.00000	13.66791			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	15.98605	100.00000	15.95087			5,460,000,000,000.00	54,600,000	14,999,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.97224	100.00000	21.91902			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	20.23492	100.00000	20.18590			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.50838	100.00000	22.45857			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.59576	100.00000	9.57226			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.14301	100.00000	8.12306			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.38668	2.75000	100.37924			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.83301	2.60000	102.81734			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	51.74728	100.00000	51.50667			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.06682	100.00000	9.03851			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.14225	100.00000	11.09325			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.98695	100.00000	9.94304			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.35656	100.00000	0.35498			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	74.13191	100.00000	73.96784			52,000,000,000,000.00	520,000,000	130,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.08541	100.00000	64.92774			1,280,000,000,000.00	12,800,000	3,200,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.77740	100.00000	19.73387			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.62184	100.00000	10.59610			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.71242	2.60000	101.69367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667		1,000,000,000,000.00	10,000,000	5,000,000.00	
IVA239	On	27/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			23,700,000,000,000.00	237,000,000	67,000,000.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.25309	100.00000	66.09259			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.96086	100.00000	7.94157			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.87459	100.00000	29.80222			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.23669	100.00000	11.18728			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	93.01404	100.00000	92.54427			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	59.55852	100.00000	59.29661			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	81.99367	100.00000	81.64327			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.00599	100.00000	63.85094			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.62955	100.00000	63.47539			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	77.69076	100.00000	77.53507			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.88816	100.00000	73.74770			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.39476	100.00000	2.38560			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	75.97863	100.00000	75.82638			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.96022	100.00000	70.80316			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.54189	100.00000	18.50107			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.88333	100.00000	42.77946			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.74137	100.00000	16.70081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On	13/08/2017	Spot Bond			100.00000	14.92675	100.00000	14.87062			3,701,000,000,000.00	37,010,000	19,075,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	59.29661	100.00000	59.03585			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	64.53886	100.00000	64.38250			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.55884	100.00000	31.48239			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	57.58639	100.00000	57.44689			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	27.43329	100.00000	27.36683			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	97.76150	100.00000	97.50423			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	23.10833	100.00000	23.05234			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	17.10519	100.00000	17.05179			0.00	0	134,983,200.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	92.08477	100.00000	91.85906			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	92.22094	100.00000	91.99435			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.77586	100.00000	42.67224			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	96.01174	100.00000	95.76429			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.69901	100.00000	86.49691			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.80292	100.00000	42.69922			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	88.03318	100.00000	87.82652			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	40.66634	100.00000	40.56782			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.25481	100.00000	31.17909			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.59779	100.00000	21.54489			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.39228	100.00000	21.34046			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.09895	8.00000	109.07557			0.00	0	51,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.70040	100.00000	82.51622			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	19.97857	100.00000	19.92964			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.79917	100.00000	27.73766			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.86231	100.00000	27.80065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.90964	100.00000	13.87885			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.22876	100.00000	9.20845			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.08002	100.00000	9.06002			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.96000	8.59000	103.93611			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.95368	9.34000	101.92840			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.09187	10.01000	102.06478			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.34200	100.00000	26.28370		36,320,000,000,000.00		363,200,000	78,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.72563	100.00000	11.69692			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.17965	100.00000	7.16206			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.49270	100.00000	10.46700			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.75664	100.00000	16.71914		5,200,000,000,000.00		52,000,000	28,700,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.94046	100.00000	16.88699			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.68997	8.78500	102.66585			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	57.20668	100.00000	57.06657			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.46650	8.00000	104.44411		145,600,000,000.00		18,200,000	10,699,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.58863	100.00000	32.51689		960,000,000,000.00		9,600,000	4,198,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.20573	100.00000	20.16124		3,880,000,000,000.00		38,800,000	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.63796	100.00000	13.60794		840,000,000,000.00		8,400,000	4,299,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013	Spot Bond			100.00000	48.53156	100.00000	48.42415			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936		80,700,000,000,000.00	807,000,000	600,000,000.00	
MTNC12	On	20/03/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982		50,100,000,000,000.00	501,000,000	400,000,000.00	
N4A111	On	14/08/2020	Spot Bond			100.00000	6.34725	100.00000	6.33188			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10860	100.00000	0.10833			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.64851	100.00000	6.63241			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.73067	100.00000	6.71436			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.23771	100.00000	6.22260			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.30344	100.00000	6.28817			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.41299	100.00000	6.39745			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.46776	100.00000	6.45209			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.53348	100.00000	6.51766			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.69781	100.00000	6.68158			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.80735	100.00000	6.79087			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.92785	100.00000	6.91107			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.03740	100.00000	7.02035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020	Spot Bond			100.00000	7.09218	100.00000	7.07499			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.74945	100.00000	7.73067			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.51627	100.00000	8.49564			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10860	100.00000	0.10833			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10860	100.00000	0.10833			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.95474	100.00000	29.88216			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.33973	100.00000	21.28803			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.18911	100.00000	20.14021			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.14569	100.00000	9.12353			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	15.98891	100.00000	15.91859			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.94125	100.00000	8.90193			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	18.65197	100.00000	18.61023		2,840,000,000,000.00	28,400,000	15,898,000.00	
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.46590	100.00000	15.42802			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.01214	100.00000	11.98526		1,749,600,000,000.00	17,496,000	10,895,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02276	100.00000	0.02272			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	63.81884	100.00000	63.66424			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.82510	100.00000	24.77016		1,880,000,000,000.00	18,800,000	9,400,000.00	
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.85260	100.00000	17.80936			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.12897	100.00000	9.10685			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	39.46693	100.00000	39.38005			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.89917	100.00000	30.82432			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	19.25988	100.00000	19.21748		1,960,000,000,000.00	19,600,000	19,600,000	11,598,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.60402	100.00000	12.57348			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.25819	100.00000	79.07636		4,431,000,000,000.00	44,310,000	44,310,000	24,620,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	93.08404	100.00000	92.85249			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	83.99960	100.00000	83.80956			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.05010	100.00000	32.98740			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.95270	100.00000	24.90549			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.66399	100.00000	23.61921			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.87013	100.00000	20.81957			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	82.97833	100.00000	82.79270			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.95797	100.00000	65.79819			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.77329	100.00000	65.61395			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.77329	100.00000	65.61395			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	65.77329	100.00000	65.61395			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.40941	100.00000	17.36723			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.70959	100.00000	18.66427			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.32849	100.00000	18.28410			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.67004	100.00000	15.63166			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.22013	100.00000	12.19019			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.64326	100.00000	13.61021			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.35031	100.00000	14.31555			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.56540	100.00000	13.53254			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.17341	100.00000	13.14151			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	95.99335	100.00000	95.83010			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	57.18482	100.00000	57.04629			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	38.03341	100.00000	37.95729			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	37.96637	100.00000	37.89038			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	21.25782	100.00000	21.16331			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	10.08617	100.00000	10.04181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	18.55939	100.00000	18.51786			0.00	0	0.00
NED12A	On	14/12/2012	Spot Bond			100.00000	82.46541	100.00000	82.28215			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	85.51080	100.00000	85.32078			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	50.02305	100.00000	49.91111			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	39.54701	100.00000	39.45995		1,140,000,000,000.00	11,400,000	5,799,000.00	
NED9	On	06/07/2017	Spot Bond			100.00000	8.94211	100.00000	8.92045			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	20.35276	100.00000	20.30795			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	10.98611	100.00000	10.95949			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.46997	100.00000	9.42787			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.29195	100.00000	10.26835			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.80536	100.00000	10.78157			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.31800	100.00000	11.29058			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.90211	6.82500	98.88392			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.70938	6.58500	99.69169			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	58.01136	100.00000	57.87082			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.54337	100.00000	16.49172			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.53288	100.00000	11.50494			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.73926	6.92500	99.72066			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	58.20030	100.00000	58.05931			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.76624	100.00000	16.71390			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.74776	100.00000	11.71930			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.77440	7.32500	99.75472			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	58.45222	100.00000	58.31061			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.17681	100.00000	17.12318			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	86.91723	100.00000	86.71416			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	58.48895	100.00000	58.34726			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	87.04544	100.00000	86.84207			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	58.69889	100.00000	58.55669			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	87.10956	100.00000	86.90603			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	58.96130	100.00000	58.81846			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	59.30244	100.00000	59.15878			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.05099	100.00000	9.02906			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.05476	8.21500	99.03287			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	57.02543	100.00000	56.89530		6,000,000,000,000.00	60,000,000	30,000,000.00	
NRA014 On	30/04/2014	Spot Bond			100.00000	39.52887	100.00000	39.44185		24,840,000,000,000.00	248,400,000	124,200,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018 On	30/11/2018	Spot Bond			100.00000	16.31428	100.00000	16.27816			1,500,000,000,000.00	15,000,000	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.84884	100.00000	16.81175			1,080,000,000,000.00	10,800,000	8,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.95544	100.00000	7.93719			16,400,000,000,000.00	164,000,000	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.73530	100.00000	15.70046			1,820,000,000,000.00	18,200,000	12,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.89384	100.00000	63.73905			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.12648	100.00000	31.05108			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.95994	100.00000	30.88495			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.87980	100.00000	10.85345			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.53637	100.00000	21.48420			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	61.17588	100.00000	60.90686			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	18.90314	100.00000	18.82001			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.05261	100.00000	13.02099			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.10793	100.00000	13.07618			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.14112	100.00000	13.10929			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.93773	100.00000	13.90396			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.82285	100.00000	14.78694			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.35484	100.00000	20.30554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015	Spot Bond			100.00000	19.73725	100.00000	19.69356			40,420,000,000,000.00	404,200,000	97,298,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	62.16527	100.00000	62.01468			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	30.58171	100.00000	30.50762			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	62.08224	100.00000	61.93184			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.35758	100.00000	30.28403			20,000,000,000,000.00	200,000,000	100,000,000.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.91625	100.00000	12.88497			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	92.29295	100.00000	92.06563			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.90682	100.00000	4.88524			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	92.66471	100.00000	92.43647			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	19.80725	100.00000	19.75926			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	5.75975	100.00000	5.74565			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	54.31951	100.00000	54.14806			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	51.07128	100.00000	50.95794			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	87.94486	100.00000	87.73890			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	26.33894	100.00000	26.27444			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	85.17478	100.00000	84.98592			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	82.25174	100.00000	82.06935			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	54.71978	100.00000	54.58577			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	54.86836	100.00000	54.73398			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	55.06150	100.00000	54.92664			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	82.29229	100.00000	82.10982			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	26.47529	100.00000	26.41045			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	85.35931	100.00000	85.17004			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	55.11597	100.00000	54.98099			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	55.36854	100.00000	55.23294			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	82.36327	100.00000	82.18064			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	26.78004	100.00000	26.71445			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	55.56168	100.00000	55.42561			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	82.54576	100.00000	82.36274			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.11689	100.00000	27.05048			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	55.95787	100.00000	55.82082			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	40.56991	100.00000	40.47163			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	98.83105	100.00000	98.56820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012	Spot Bond			100.00000	98.85538	100.00000	98.59247			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	98.95272	100.00000	98.68954			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	106.83829	13.50000	106.76273			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.02038	100.00000	19.97558			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00216	100.00000	0.00215			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.42000	122.20566	5.49000	121.97163		259,904,273,560,000.00	952,818,000	23,644,718,774.00	
R158	On	15/09/2015	Spot Bond			13.50000	106.83829	13.50000	106.76273			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	8.89795	100.00000	8.87803			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	106.83829	13.50000	106.76273			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.95464	100.00000	3.94579			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	55.94714	100.00000	55.82399			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.51000	128.50303	7.59000	127.66506		193,235,671,990,000.00	730,449,000	11,766,557,116.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00096	100.00000	0.00096			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.07130	99.67316	212.05036	99.27750		386,785,392,219,800.00	823,846,000	1,172,000,000.00	
R197	On	07/12/2023	Spot Bond			1.42000	272.66633	1.42000	272.63368		321,821,177,440.00	226,634,632	142,623,000.00	
R201	On	21/12/2014	Spot Bond			4.90500	110.27896	4.97500	110.10931		23,628,640,680,000.00	817,256,000	3,829,216,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			1.95000	203.92244	1.95000	203.89511			3,869,498,045,400.00	984,357,972	1,273,715,000.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.69444	8.00000	98.67306			58,211,712,000,000.00	276,464,000	3,042,387,000.00
R203	On	15/09/2017	Spot Bond			5.86000	110.33568	5.95000	109.91123			107,956,178,160,000.00	422,556,000	6,900,790,000.00
R204	On	21/12/2018	Spot Bond			6.16000	111.42062	6.25000	110.91592			84,987,105,280,000.00	796,608,000	5,241,216,251.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.49804	8.75000	100.47427			17,683,750,000,000.00	021,000,000	1,170,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	31.01257	100.00000	30.93745			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05000	104.45514	5.12000	104.35081			35,887,643,200,000.00	106,464,000	2,781,102,000.00
R207	On	15/01/2020	Spot Bond			6.49000	105.69715	6.56500	105.23683			126,884,040,404,000.00	550,699,600	7,200,112,000.00
R208	On	31/03/2021	Spot Bond			6.67000	100.35068	6.76000	99.75477			167,542,182,560,000.00	118,768,000	8,673,547,807.00
R209	On	31/03/2036	Spot Bond			8.31000	78.71132	8.36000	78.26851			214,341,641,580,000.00	793,218,000	8,931,702,836.00
R210	On	31/03/2028	Spot Bond			1.71000	154.84782	1.71000	154.82807			234,016,872,120.00	136,851,972	62,734,000.00
R211	On	31/01/2017	Spot Bond			0.53000	121.60110	0.53000	121.58952			609,618,876,880.00	150,224,296	1,654,386,000.00
R212	On	31/01/2022	Spot Bond			1.34000	125.70868	1.39000	125.17315			3,919,194,788,200.00	924,772,230	977,231,000.00
R213	On	28/02/2031	Spot Bond			8.07000	90.22225	8.15500	89.45925			54,708,071,370,000.00	779,191,000	3,351,607,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.37176	6.50000	100.35402			91,440,401,000,000.00	067,754,000	5,604,728,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	45.04585	100.00000	44.94505			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.03056	100.00000	29.96337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	20.02038	100.00000	19.97558			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.34692	100.00000	13.31705			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.89795	100.00000	8.87803			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.93196	100.00000	5.91869			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.95464	100.00000	3.94579			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.49344	100.00000	54.37284			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.32896	100.00000	36.24856			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.21931	100.00000	24.16571			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.14620	100.00000	16.11047			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.76414	100.00000	10.74031			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.17609	100.00000	7.16021			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.78406	100.00000	4.77347			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.18937	100.00000	3.18232			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.12625	100.00000	2.12154			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.41750	100.00000	1.41436			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.94500	100.00000	0.94291			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.63000	100.00000	0.62861			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	0.42000	100.00000	0.41907			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28000	100.00000	0.27938			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18667	100.00000	0.18625			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12444	100.00000	0.12417			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08296	100.00000	0.08278			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05531	100.00000	0.05519			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03687	100.00000	0.03679			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02458	100.00000	0.02453			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01639	100.00000	0.01635			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01093	100.00000	0.01090			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00728	100.00000	0.00727			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00486	100.00000	0.00484			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00324	100.00000	0.00323			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00216	100.00000	0.00215			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00144	100.00000	0.00144			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00096	100.00000	0.00096			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.00000	39.85926	100.00000	39.76164			0.00	0	0.00
RCSB02	On	15/07/2013			100.00000	64.75755	100.00000	64.60067			0.00	0	0.00
RCSB03	On	15/07/2016			100.00000	14.70262	100.00000	14.66700			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	18.46904	100.00000	18.41138			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	2.24913	100.00000	2.23924			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	83.51766	100.00000	83.32956			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	55.64696	100.00000	55.47132			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	55.64696	100.00000	55.47132			0.00	0	0.00
RCSC11	On	06/09/2013			100.00000	47.51640	100.00000	47.30515			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	18.33124	100.00000	18.28683			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	69.89683	100.00000	69.81000			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RES010	On	21/09/2012			100.00000	68.61333	100.00000	99.72678			0.00	0	0.00
RES05	On	17/10/2012			100.00000	94.85216	100.00000	94.61019			0.00	0	0.00
RES06	On	18/10/2014			100.00000	22.93581	100.00000	22.88024			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.44407	5.87500	103.42780			0.00	0	0.00
RES11	On	14/11/2012			100.00000	89.42544	100.00000	89.21252			0.00	0	0.00
RES12	On	20/08/2015			100.00000	16.96252	100.00000	16.88793			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	27.30721	100.00000	27.24033			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	85.79476	100.00000	85.59753			0.00	0	0.00
RP002	On	28/02/2013			100.00000	85.93104	100.00000	85.73351			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.87436	100.00000	23.81652			0.00	0	0.00
RP005	On	31/03/2017			100.00000	11.39778	100.00000	13.36202			0.00	0	0.00
RP006	On	30/04/2019			100.00000	13.09057	100.00000	13.05886			0.00	0	0.00
RP007	On	30/04/2016			100.00000	15.01858	100.00000	14.98220			0.00	0	0.00
RP008	On	30/04/2016			100.00000	15.01858	100.00000	14.98220			0.00	0	0.00
RP009	On	16/07/2013			100.00000	65.55201	100.00000	65.26374			0.00	0	0.00
RP010	On	23/08/2013			100.00000	55.12812	100.00000	54.88569			0.00	0	0.00
RP011	On	12/09/2013			100.00000	50.49888	100.00000	46.05725			0.00	0	0.00
RP012	On	10/10/2013			100.00000	49.99910	100.00000	49.99906			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	40.00310	100.00000	39.90512			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	35.33056	100.00000	35.26061			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	21.79451	100.00000	21.74171			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	100.86272	5.25000	100.84851			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.62149	100.00000	0.61997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03U	On	10/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.70761	100.00000	2.70105			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	94.06953	100.00000	93.87755			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.07877	100.00000	14.04760			1,200,000,000,000.00	12,000,000	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	87.32237	100.00000	87.11691			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.11710	100.00000	17.07942			17,820,000,000,000.00	178,200,000	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.02094	100.00000	9.99666			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.87727	8.00000	109.85373			480,000,000,000.00	60,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.21120	100.00000	8.19131			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.29137	100.00000	7.27351			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.43005	100.00000	7.40660			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.88014	100.00000	22.82977			3,180,000,000,000.00	31,800,000	17,999,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	70.47006	100.00000	70.31410			540,000,000,000.00	5,400,000	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.09592	100.00000	13.06693			1,480,000,000,000.00	14,800,000	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.59005	5.75000	123.56090			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.89067	100.00000	46.78574			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	66.33396	100.00000	66.18715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	68.44756	100.00000	68.32197			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	9.97425	100.00000	9.95193			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.37940	100.00000	21.33156			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	67.39264	100.00000	70.30001			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	67.39264	100.00000	67.24349			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.88878	100.00000	7.86945			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.82964	100.00000	27.76148			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.98833	100.00000	23.93022			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.52227	100.00000	11.49437			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.96631	100.00000	66.80408			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.15153	100.00000	41.05184			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.89695	100.00000	14.86416			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.13986	100.00000	41.04019			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.04734	100.00000	11.02057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	7.52541	100.00000	7.50718			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.94082	100.00000	0.93874			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.99970	100.00000	7.98032			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.50073	100.00000	12.47306			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.49707	10.05000	103.46949			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.43150	100.00000	9.40205			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.04052	100.00000	19.99197			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.76653	100.00000	9.73604			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.52141	100.00000	7.50320			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.86963	8.00000	104.85463		56,000,000,000.00	7,000,000	3,897,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	10.65997	100.00000	10.63651			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.45708	100.00000	11.43186		300,000,000,000.00	3,000,000	1,599,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	75.00650	100.00000	74.84140			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.58842	100.00000	17.54971		840,000,000,000.00	8,400,000	4,399,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	64.96446	100.00000	64.81620		3,707,000,000,000.00	37,070,000	20,450,000.00	
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.96667	100.00000	6.95125			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.64765	100.00000	5.63522			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.71733	100.00000	10.69108			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	83.21024	100.00000	83.03937			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.28517	100.00000	2.27958			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04587	100.00000	0.04576			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	100.93556	6.50000	100.92373			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.60095	100.00000	9.57744			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.17285	100.00000	65.01497			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.92641	100.00000	16.88540			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.38025	100.00000	9.35752			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.79548	8.75000	102.77933			12,250,000,000.00	1,400,000	799,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.97023	100.00000	53.85143			0.00	0	5,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.28414	100.00000	14.25268			1,640,000,000,000.00	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	60.05190	100.00000	59.91899			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	9.97425	100.00000	9.95193			1,840,000,000,000.00	18,400,000	10,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.95544	100.00000	27.88771			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.52820	100.00000	10.50270			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.49388	100.00000	15.45634			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.48684	100.00000	8.46628			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	15.88247	100.00000	15.84732			46,000,000,000.00	460,000	230,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.74073	100.00000	16.68847			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.62829	100.00000	9.60471			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.30323	100.00000	9.28069			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.96260	100.00000	8.93461			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.68739	100.00000	6.67014			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	99.79559	6.75000	99.77291			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.18735	100.00000	24.14936			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.32466	7.25000	101.30505			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.57991	100.00000	10.15159			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.14883	8.75000	98.12560			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.21677	13.50000	100.18060			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.41220	100.00000	2.40264			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN930 On	01/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		75,200,000,000,000.00	752,000,000	376,000,000.00	
SYN948 On	19/10/2012	Spot Bond			100.00000	92.87532	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
SZ18	On	30/09/2015	Spot Bond			100.00000	25.90990	100.00000	25.85256			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	13.23582	100.00000	13.20652			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.96734	100.00000	32.89478			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.37359	100.00000	35.29444			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.57065	6.27500	100.55365			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.48844	100.00000	64.33221			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.55675	100.00000	63.40278			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.00475	100.00000	15.96598			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.56351	8.00000	103.54143			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.14745	6.27000	100.13042			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.01199	100.00000	39.93278			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.05558	100.00000	39.93052			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.48578	100.00000	8.45929			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.73086	100.00000	8.70360			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.03582	100.00000	9.01594			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.25777	100.00000	9.22886			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.38513	100.00000	10.35270			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.04158	100.00000	14.99462			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.53802	100.00000	94.29747			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.11097	100.00000	12.08163			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	94.46936	100.00000	94.22898			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	95.40746	100.00000	95.16470			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	94.66606	100.00000	94.42517			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	94.92212	100.00000	94.68058			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.40508	100.00000	7.38714			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.93192	100.00000	7.91271			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.28315	100.00000	8.26308			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.98561	100.00000	8.96384			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.45391	100.00000	9.43101			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.41795	100.00000	14.38302			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016			100.00000	11.78340	100.00000	11.75485			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	14.09816	100.00000	14.06401			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	12.05449	100.00000	12.02529			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	8.10754	100.00000	8.08790			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	8.22461	100.00000	8.20469			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	8.28315	100.00000	8.26308			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	11.87375	100.00000	11.84500			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	12.05449	100.00000	12.02529			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	12.67575	100.00000	12.64505			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	8.86853	100.00000	8.84705			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	12.67575	100.00000	12.64505			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	13.57941	100.00000	13.54651			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	10.03929	100.00000	10.01497			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	13.52293	100.00000	13.49018			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	18.04121	100.00000	17.99751			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	14.72234	100.00000	14.68668			0.00	0	0.00
THE9D3	On	18/07/2016			100.00000	18.21065	100.00000	18.16654			0.00	0	0.00
TL13	On	31/12/2013			100.00000	44.00649	100.00000	43.89987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	27.07349	100.00000	27.01356			780,000,000,000.00	7,800,000	3,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.43274	6.00000	103.41627			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.71558	100.00000	13.68539			210,220,000,000,000.00	102,200,000	1,004,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.73199	100.00000	10.70798			80,224,800,000,000.00	802,248,000	290,446,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.64913	100.00000	14.61688			37,220,000,000,000.00	372,200,000	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.21914	100.00000	10.19665			53,440,000,000,000.00	534,400,000	154,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.85271	100.00000	11.82662			5,760,000,000,000.00	57,600,000	32,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.36931	100.00000	7.33465			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.54284	100.00000	7.50736			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.76265	100.00000	7.72613			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.78578	100.00000	7.74916			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.87322	100.00000	8.83149			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.09132	100.00000	15.02033			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.75134	10.00000	99.72376			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.75753	9.75000	99.73063			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.76273	100.00000	9.73672			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.19231	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
TSP125	On	23/08/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.25983	100.00000	11.23463			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	90.17471	100.00000	89.96353			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.25414	100.00000	31.17843			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.92675	100.00000	12.89544			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.82377	100.00000	19.77575			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.01030	100.00000	11.98343			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.93219	100.00000	89.71444			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.81473	100.00000	41.71343			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.95987	100.00000	89.74205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.93431	100.00000	41.82811			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	90.05954	100.00000	89.84148			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.26464	100.00000	42.16225			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.76164	100.00000	17.70619			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.68455	100.00000	12.64495			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.43164	100.00000	10.39907			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.46929	100.00000	73.32961			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.45891	100.00000	20.41387		13,343,600,000,000.00	133,436,000	66,729,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	11.94999	100.00000	11.92272		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	21.93726	100.00000	21.88898		8,480,000,000,000.00	84,800,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	13.65906	100.00000	13.62900		14,000,000,000,000.00	140,000,000	52,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	12.02386	100.00000	11.99740			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.80024	100.00000	11.77427			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.70085	100.00000	11.67511		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	46.58520	100.00000	46.48096			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.05925	100.00000	37.97501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	10.54108	100.00000	10.51787			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.04464	100.00000	28.98036			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.71742	100.00000	23.66521			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.25106	100.00000	8.23279			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.92948	100.00000	16.89222			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.51787	100.00000	10.49472			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33582	100.00000	0.33508			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02614	100.00000	0.02609			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.39461	100.00000	17.36161			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.44314	100.00000	7.42902			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.44314	100.00000	7.42902			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.26188	100.00000	6.25000			0.00	0	0.00
Total for j-Bonds :											,089,825,082,363,840.00	,498,356,702	106,359,918,828.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									19,825,176,869,590.00	198,415,587	06,361,173,066.00
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