



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/09/2012

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			8.33650	8.33650	8.34180	8.34180		16.20	183,969,882.00	22,068	280,001.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			604.23480	0.60423	596.283	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			62.43480	0.06243	59.783	15.22	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			490.83720	0.49084	482.855	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			99.03720	0.09904	96.355	15.36	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			455.82220	0.45582	447.909	15.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			114.02220	0.11402	111.409	15.40	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			49.87150	0.04987	47.145	21.55	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,208.07150	1.20807	1,210.645	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			18.45120	0.01845	16.874	25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,076.65120	2.07665	2,080.374	25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			7.70990	0.00771	6.809	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,765.90990	2.76591	2,770.309	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			84.26730	0.08427	80.554	19.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			842.46730	0.84247	844.054	19.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			70.56690	0.07057	67.241	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			958.76690	0.95877	960.741	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			68.70320	0.06870	65.427	20.37	654,272.00	10,000	11,250.00

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			976.90320	0.97690	978.927	20.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			129.89640	0.12990	125.111	18.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			588.09640	0.58810	588.611	18.21	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			97.00970	0.09701	92.959	19.17	464,795.00	5,000	28,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			755.20970	0.75521	756.459	19.17	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			95.63700	0.09564	91.621	19.22	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			763.83700	0.76384	765.121	19.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			206.83190	0.20683	200.807	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			365.03190	0.36503	364.307	16.87	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			176.81890	0.17682	171.204	17.31	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			435.01890	0.43502	434.704	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			151.27480	0.15127	146.085	17.75	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			509.47480	0.50947	509.585	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			283.12310	0.28312	276.305	16.00	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			241.32310	0.24132	239.805	16.00	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			274.33200	0.27433	267.611	16.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			252.53200	0.25253	251.111	16.08	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			261.60940	0.26161	255.039	16.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			269.80940	0.26981	268.539	16.20	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			422.28960	0.42229	414.485	15.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			130.48960	0.13049	127.985	15.45	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			390.27570	0.39028	382.623	15.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			148.47570	0.14848	146.123	15.50	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			306.21050	0.30621	299.169	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			214.41050	0.21441	212.669	15.79	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43960	8.43960	8.44570	8.44570		16.65	919,916.40	109	27,242.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			73.04350	0.07304	67.141	23.87	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,177.34350	2.17734	2,177.541	23.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			61.28110	0.06128	55.721	24.83	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,465.58110	2.46558	2,466.121	24.83	0.00	0	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			173.76400	0.17376	166.442	19.85	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,078.06400	1.07806	1,076.842	19.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			147.42630	0.14743	140.305	20.53	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,251.72630	1.25173	1,250.705	20.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			91.72830	0.09173	85.395	22.75	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,846.02830	1.84603	1,845.795	22.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			296.17730	0.29618	288.601	17.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			600.47730	0.60048	599.001	17.70	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			269.56100	0.26956	261.990	18.05	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			673.86100	0.67386	672.390	18.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			215.14110	0.21514	207.638	18.96	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			869.44110	0.86944	868.038	18.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			621.85490	0.62185	613.767	15.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			176.15490	0.17615	174.167	15.26	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			561.03290	0.56103	553.180	15.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			215.33290	0.21533	213.580	15.46	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.53560	8.53560	8.54140	8.54140		16.82	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			418.96790	0.41897	410.764	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			637.56790	0.63757	635.164	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			425.28530	0.42529	417.126	17.39	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			623.88530	0.62389	621.526	17.39	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			422.11390	0.42211	413.929	17.42	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			630.71390	0.63071	628.329	17.42	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.67380	8.67380	8.67900	8.67900		17.40	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			566.97490	0.56697	560.810	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			887.97490	0.88797	887.010	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			984.74140	0.98474	976.109	15.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			305.74140	0.30574	302.309	15.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.80100	8.80100	8.80910	8.80910		18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,274.76660	1.27477	1,273.021	16.24	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			465.66660	0.46567	472.021	16.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32600	9.32600	9.34460	9.34460		19.91	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.33650	8.33650	8.34180	8.34180		16.20	250,095.00	30	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			28,390.85840	0.28391	27,711.694	16.05	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			24,210.85840	0.24211	24,061.694	16.05	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			17,960.95540	0.17961	17,395.177	17.26	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			42,780.95540	0.42781	42,745.177	17.26	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.43960	8.43960	8.44570	8.44570			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			24,430.00000	0.24430	25,040.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.53560	8.53560	8.54140	8.54140		16.82	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			42,528.53250	0.42529	41,712.614	17.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			62,388.53250	0.62389	62,152.614	17.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			42,211.39200	0.42211	41,392.939	17.42	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			63,071.39200	0.63071	62,832.939	17.42	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			41,896.78750	0.41897	41,076.406	17.45	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			63,756.78750	0.63757	63,516.406	17.45	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.52180	13.52180	13.55280	13.55280		13.22	3,042,405.00	225	7,671.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,322.03580	1.32204	1,293.039	13.10	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			19.23580	0.01924	21.239	13.10	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			450.11720	0.45012	421.962	13.09	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			267.31720	0.26732	270.162	13.09	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			360.13930	0.36014	335.537	13.33	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			357.33930	0.35734	363.737	13.33	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			301.09060	0.30109	278.529	13.69	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			448.29060	0.44829	456.729	13.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			222.32140	0.22232	203.219	14.27	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			619.52140	0.61952	631.419	14.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			163.80810	0.16381	147.980	14.86	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			811.00810	0.81101	826.180	14.86	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.68450	13.68450	13.71670	13.71670		15.84	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			603.92800	0.60393	575.274	22.59	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,287.22800	1.28723	1,290.774	22.59	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			973.49560	0.97350	939.655	22.59	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			786.79560	0.78680	785.155	22.59	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			890.84710	0.89085	857.853	22.59	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			874.14710	0.87415	873.353	22.59	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			800.25090	0.80025	768.368	22.59	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			983.55090	0.98355	983.868	22.59	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.83590	13.83590	13.86720	13.86720		14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			704.76120	0.70476	682.605	14.18	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			647.56120	0.64756	656.705	14.18	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			713.10110	0.71310	690.656	14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			635.90110	0.63590	644.756	14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			708.91650	0.70892	686.616	14.16	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			641.71650	0.64172	650.716	14.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10660	0.10660	0.10620	0.10620		18.30	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			228.64250	0.00229	237.403	18.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			608.64250	0.00609	577.403	18.30	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10800	0.10800	0.10760	0.10760		19.54	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,808.48330	0.01808	1,841.775	18.02	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			48.48330	0.00048	41.775	18.02	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			995.90250	0.00996	1,019.449	18.05	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			235.90250	0.00236	219.448	18.05	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			492.33660	0.00492	501.629	19.54	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			732.33660	0.00732	701.629	19.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.89140	10.89140	10.89950	10.89950		13.00	6,055,618.40	556	61,316.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,408.30040	1.40830	1,398.899	14.64	0.00	0	0.00

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€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			8.80040	0.00880	7.499	14.64	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,068.19220	1.06819	1,057.403	13.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			18.69220	0.01869	16.003	13.10	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			118.80460	0.11880	107.284	14.99	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			719.30460	0.71930	715.884	14.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			266.63300	0.26663	249.958	13.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			317.13300	0.31713	308.558	13.16	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			247.73520	0.24774	231.401	13.32	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			348.23520	0.34824	340.001	13.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			213.70290	0.21370	198.179	13.65	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			414.20290	0.41420	406.779	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			667.93600	0.66794	654.167	12.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			68.43600	0.06844	62.767	12.54	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			589.50760	0.58951	574.962	12.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			90.00760	0.09001	83.562	12.53	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			325.74030	0.32574	308.797	12.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			246.24030	0.24624	237.397	12.92	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.03800	11.03800	11.04710	11.04710		13.41	0.00	0	13,727.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			465.54340	0.46554	443.898	13.27	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			388.44340	0.38844	375.898	13.27	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.17490	11.17490	11.18330	11.18330		13.78	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			516.14470	0.51614	495.621	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			582.84470	0.58284	570.721	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			512.46550	0.51247	491.983	13.92	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			589.16550	0.58917	577.083	13.92	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			519.85660	0.51986	499.289	13.87	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			576.55660	0.57656	564.389	13.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.37490	11.37490	11.38120	11.38120		14.43	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			803.01260	0.80301	793.427	14.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			621.81260	0.62181	618.527	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			107.48885	107.48885	107.49885	107.49885			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,508.85000	7.50885	7,498.850		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			7,498.85000	7.49885	7,488.850		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			7,488.85000	7.48885	7,478.850		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			107.24059	107.24059	107.24494	107.24494			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,254.94000	8.25494	8,250.590		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			8,244.94000	8.24494	8,240.590		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			8,234.94000	8.23494	8,230.590		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			115.24335	115.24335	115.24771	115.24771			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,257.71000	11.25771	11,253.350		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			11,247.71000	11.24771	11,243.350		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			11,237.71000	11.23771	11,233.350		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			474.08500	474.08500	472.67300	472.67300			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			480.84300	480.84300	479.40900	479.40900			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.61900	423.61900	422.45000	422.45000			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			429.65700	429.65700	428.47000	428.47000			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			8.66130	8.66130	8.64340	8.64340		11.84	5,222,763.90	603	10,866.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			301.55000	0.30155	310.567	11.67	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			118.15000	0.11815	109.267	11.67	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.70180	8.70180	8.68380	8.68380		12.00	0.00	0	4,399.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			382.80940	0.38281	390.048	11.78	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			209.00940	0.20901	198.248	11.78	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			8.74190	8.74190	8.72270	8.72270			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			27.30000	0.02730	8.100		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			37.30000	0.03730	18.100		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	1.900		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Put			17.30000	0.01730	0.000		0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			8.78570	8.78570	8.76520	8.76520		12.91	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			520.98760	0.52099	530.473	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			645.78760	0.64579	634.773	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			516.66860	0.51667	526.099	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			651.46860	0.65147	640.399	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			512.37630	0.51238	521.751	16.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			657.17630	0.65718	646.051	16.57	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.88970	8.88970	8.86520	8.86520		14.18	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.52790	8.52790	8.54650	8.54650		12.23	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			311.08850	0.31109	298.521	12.05	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			114.58850	0.11459	120.621	12.05	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.61240	8.61240	8.63200	8.63200		12.25	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			295.61230	0.29561	285.299	12.37	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			303.61230	0.30361	312.899	12.37	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			291.19400	0.29119	281.381	12.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			309.19400	0.30919	318.981	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			287.28690	0.28729	277.515	12.43	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			315.28690	0.31529	325.115	12.43	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.08940	0.08940	0.09050	0.09050			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.08570	0.08570	0.08400	0.08400			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.06500	0.06500	0.06410	0.06410			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.07930	0.07930	0.07450	0.07450			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.11550	0.11550	0.11420	0.11420			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.04490	0.04490	0.04620	0.04620			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.13160	0.13160	0.12770	0.12770			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.14850	0.14850	0.14590	0.14590			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.19160	0.19160	0.18520	0.18520			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.17320	0.17320	0.17030	0.17030			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.05520	0.05520	0.05330	0.05330			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.00190	9.00190	8.99590	8.99590		14.24	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			239.75350	0.23975	233.358	14.43	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			283.85350	0.28385	271.458	14.43	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.12830	9.12830	9.12260	9.12260		15.49	0.00	0	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			397.15030	0.39715	389.783	15.47	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			414.55030	0.41455	401.483	15.47	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			393.37450	0.39337	385.769	15.49	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			420.77450	0.42077	407.469	15.49	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			389.63810	0.38964	381.990	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			427.03810	0.42704	413.690	15.53	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry				8.62650	8.62650	8.61060	8.61060		12.67	0.00	28,000	0.00
DAAY On	19/09/2012	Any day expiry		8.49	Call			121.49340	0.12149	136.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.49	Put			0.89340	0.00089	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Call			111.81570	0.11182	126.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Put			1.21570	0.00122	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Call			102.24510	0.10225	116.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Put			1.64510	0.00165	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.62	Call			19.15760	0.01916	6.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.62	Put			28.55760	0.02856	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.72	Call			1.85100	0.00185	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.72	Put			111.25100	0.11125	93.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.55	Call			0.00000	0.00000	76.500	12.67	0.00	10,000	0.00
DAAY On	19/09/2012	Any day expiry		8.55	Put			0.00000	0.00000	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.59	Call			34.73950	0.03474	36.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.59	Put			14.13950	0.01414	0.000	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.61	Call			23.40200	0.02340	16.500	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.61	Put			22.80200	0.02280	0.000	12.67	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry				8.25540	8.25540	8.24840	8.24840		17.13	0.00	19,000	0.00
DAAZ On	19/09/2012	Any day expiry		8.19	Call			69.18040	0.06918	65.400	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.19	Put			10.78040	0.01078	0.000	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Call			61.44080	0.06144	55.400	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Put			13.04080	0.01304	0.000	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Call			54.08070	0.05408	45.400	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Put			15.68070	0.01568	0.000	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Call			40.65060	0.04065	25.400	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Put			22.25060	0.02225	0.000	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.34	Call			6.49060	0.00649	0.000	17.13	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.34	Put			98.09060	0.09809	84.600	17.13	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
DAAZ	On	19/09/2012	Any day expiry	8.39	Call			2.62440	0.00262	0.000	17.13	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Put			144.22440	0.14422	134.600	17.13	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry			8.62930	8.62930	8.61140	8.61140		11.40	0.00	5,000	5,000.00
DABA	On	25/09/2012	Any day expiry	8.53	Call			0.00000	0.00000	120.558	13.18	0.00	5,000	5,000.00
DABA	On	25/09/2012	Any day expiry	8.53	Put			0.00000	0.00000	21.258	13.18	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.59	Call			66.23020	0.06623	76.025	12.29	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.59	Put			44.83020	0.04483	36.725	12.29	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.60	Call			60.17020	0.06017	69.417	12.14	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.60	Put			48.77020	0.04877	40.117	12.14	0.00	0	0.00
DABA	On	25/09/2012	Any day expiry	8.61	Call			55.61300	0.05561	63.080	11.99	0.00	0	5,000.00
DABA	On	25/09/2012	Any day expiry	8.61	Put			54.21300	0.05421	43.780	11.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.24930	8.24930	8.25500	8.25500		15.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			855.00000	0.85500	849.000	22.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	22.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			536.00000	0.53600	530.000	18.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			1.00000	0.00100	1.000	18.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			408.00000	0.40800	402.000	16.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			3.00000	0.00300	3.000	16.55	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			89.00000	0.08900	81.000	15.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			84.00000	0.08400	82.000	15.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			20.00000	0.02000	16.000	18.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			275.00000	0.27500	277.000	18.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			5.00000	0.00500	4.000	19.71	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			470.00000	0.47000	475.000	19.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.28800	8.28800	8.29340	8.29340		15.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			201.00000	0.20100	194.000	15.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			158.00000	0.15800	156.000	15.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			105.00000	0.10500	100.000	16.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			322.00000	0.32200	322.000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Call			62.00000	0.06200	58.000	17.93	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			489.00000	0.48900	490.000	17.93	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			897.00000	0.89700	891.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			4.00000	0.00400	3.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			590.00000	0.59000	583.000	14.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			17.00000	0.01700	15.000	14.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			474.00000	0.47400	467.000	14.77	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			31.00000	0.03100	29.000	14.77	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.32130	8.32130	8.32670	8.32670		15.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			121.00000	0.12100	115.000	17.83	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			514.00000	0.51400	514.000	17.83	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			643.00000	0.64300	636.000	14.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			36.00000	0.03600	35.000	14.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			535.00000	0.53500	527.000	14.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			58.00000	0.05800	56.000	14.87	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			174.00000	0.17400	168.000	16.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			357.00000	0.35700	357.000	16.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.35070	8.35070	8.35600	8.35600		16.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			228.00000	0.22800	222.000	16.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			382.00000	0.38200	381.000	16.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			169.00000	0.16900	164.000	17.74	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			533.00000	0.53300	533.000	17.74	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			689.00000	0.68900	682.000	14.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			53.00000	0.05300	51.000	14.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			585.00000	0.58500	577.000	14.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			79.00000	0.07900	76.000	14.92	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.38690	8.38690	8.39260	8.39260		17.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			200.00000	0.20000	196.000	16.43	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			527.00000	0.52700	529.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			243.00000	0.24300	239.000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.60	Put			450.00000	0.45000	452.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			239.00000	0.23900	235.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			456.00000	0.45600	458.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			235.00000	0.23500	231.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			462.00000	0.46200	464.000	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			609.00000	0.60900	602.000	12.64	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			66.00000	0.06600	65.000	12.64	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.41760	8.41760	8.42350	8.42350		16.47	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			306.00000	0.30600	299.000	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			493.00000	0.49300	491.000	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			303.00000	0.30300	295.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			500.00000	0.50000	497.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			273.00000	0.27300	266.000	17.63	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			570.00000	0.57000	568.000	17.63	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			692.00000	0.69200	684.000	15.10	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			119.00000	0.11900	116.000	15.10	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			309.00000	0.30900	302.000	17.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			486.00000	0.48600	484.000	17.19	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.24777	110.24777	110.25189	110.25189			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,261.89000	4.26189	4,257.770		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			4,251.89000	4.25189	4,247.770		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			4,241.89000	4.24189	4,237.770		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.89750	87.91013	8.94726	87.49151			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,078.62000	2.07862	2,497.240		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.00226	89.13207	9.05381	88.70677			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			4,389.16000	4.38916	3,963.860		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			4,300.47000	4.30047	3,875.170		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			4,211.91000	4.21191	3,786.610		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			423.94200	423.94200	422.87800	422.87800			12,718,260.00	3	267.00
GOVI	On	01/11/2012	GOVI	403.96	Call			189,180.00000	18.91800	199,820.000		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			430.04700	430.04700	428.90400	428.90400			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			40,860.00000	4.08600	29,430.000		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			40,960.00000	4.09600	29,530.000		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			41,060.00000	4.10600	29,630.000		0.00	0	0.00
GVIK	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			188.41400	188.41400	188.21100	188.21100			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			191.10000	191.10000	190.89300	190.89300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			509.60700	509.60700	509.39200	509.39200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			516.74000	516.74000	516.51800	516.51800			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.07500	94.92500	5.07000	94.93000				0.00	44,760	0.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.98000	95.02000	4.98000	95.02000				0.00	500	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.94000	95.06000	4.95000	95.05000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.82000	95.18000	4.83000	95.17000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.81000	95.19000	4.82000	95.18000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.80000	95.20000	4.81000	95.19000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.80000	95.20000	4.81000	95.19000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.83000	95.17000	4.86000	95.14000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.91000	95.09000	4.93000	95.07000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.01000	94.99000	5.04000	94.96000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.13000	94.87000	5.18000	94.82000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.29000	94.71000	5.32000	94.68000				0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.87690	6.87690	6.88540	6.88540		11.06	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			306.72030	0.30672	299.115	10.94	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			51.32030	0.05132	52.215	10.94	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.91830	6.91830	6.92690	6.92690		12.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			269.55210	0.26955	261.436	12.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			232.65210	0.23265	233.136	12.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			264.77190	0.26477	256.598	12.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			237.87190	0.23787	238.298	12.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			260.05570	0.26006	252.296	12.81	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			243.15570	0.24316	243.996	12.81	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.05410	106.45839	7.10272	106.09563			0.00	0	1,049.00
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			468.26000	0.46826	105.500		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			393.42000	0.39342	30.660		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	44.110		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			318.65000	0.31865	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.12756	107.93812	7.17829	107.56928			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			1,009.45000	1.00945	640.610		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			936.03000	0.93603	567.190		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			862.68000	0.86268	493.840		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.18490	105.34751	7.23720	104.97529			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			1,412.51000	1.41251	1,040.290		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			1,340.29000	1.34029	968.070		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			1,268.13000	1.26813	895.910		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.39330	123.11787	5.43097	123.00654		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,088.90000	1.08890	1,184.650	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			63.52000	0.06352	47.940	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,362.33000	2.36233	2,472.770	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			2.43000	0.00243	1.540	2.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			5.42150	124.82922	5.46430	124.71507		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,227.19000	2.22719	2,329.870	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			78.25000	0.07825	66.780	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42689	119.55691	5.47398	119.44263		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			639.70000	0.63970	689.330	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			965.23000	0.96523	900.580	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			649.90000	0.64990	700.070	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			951.09000	0.95109	886.980	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			660.20000	0.66020	710.930	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			937.06000	0.93706	873.510	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			7.49118	129.89017	7.54501	129.34517		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,715.21000	3.71521	4,091.230	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			982.27000	0.98227	813.290	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,040.28000	5.04028	5,474.390	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			563.82000	0.56382	452.930	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,220.96000	9.22096	9,743.480	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			82.22000	0.08222	59.740	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,005.88000	12.00588	12,545.300	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			16.97000	0.01697	11.390	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.56819	126.40601	7.62411	125.85208		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,958.26000	5.95826	6,317.270	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,322.96000	2.32296	2,128.040	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,063.02000	8.06302	8,479.940	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,450.14000	1.45014	1,313.130	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,122.14000	9.12214	9,561.830	12.90	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
R186	On	07/02/2013	Bond Future	8.47	Put			1,149.31000	1.14931	1,035.070	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,441.52000	1.44152	1,582.080	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,824.85000	7.82485	7,411.480	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,228.84000	2.22884	2,422.090	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,001.44000	6.00144	5,640.760	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.63323	127.95505	7.69076	127.39577		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,522.25000	3.52225	3,752.980	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,485.71000	6.48571	6,157.160	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,561.03000	3.56103	3,793.530	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,424.37000	6.42437	6,097.590	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,600.07000	3.60007	3,834.360	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,363.40000	6.36340	6,038.410	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.52547	213.52547	213.48782	213.48782			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			5,502.18000	5.50218	5,464.530		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			5,512.18000	5.51218	5,474.530		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			5,522.18000	5.52218	5,484.530		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			275.43303	275.43303	274.48763	274.48763			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			7,497.63000	7.49763	8,443.030		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future	267.00	Call			7,487.63000	7.48763	8,433.030		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			7,477.63000	7.47763	8,423.030		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.84645	111.07522	4.88158	111.00166		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			539.87000	0.53987	598.470	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			63.13000	0.06313	48.170	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.78985	108.21112	4.83112	108.13539		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			522.20000	0.52220	568.890	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			249.63000	0.24963	220.590	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.70439	109.53726	4.75124	109.46177		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			94.55000	0.09455	106.480	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,248.36000	1.24836	1,184.800	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			96.91000	0.09691	109.100	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,234.39000	1.23439	1,171.090	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			99.33000	0.09933	111.760	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,220.47000	1.22047	1,157.410	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			205.27606	205.27606	205.28469	205.28469			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,294.69000	13.29469	13,286.060		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			13,284.69000	13.28469	13,276.060		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			13,274.69000	13.27469	13,266.060		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	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future			5.82191	111.31715	5.88028	111.05877		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,274.56000	4.27456	4,531.140	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			4.23000	0.00423	2.430	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.86848	112.86446	5.93129	112.60131		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,623.94000	1.62394	1,782.570	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			879.44000	0.87944	774.920	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,263.27000	3.26327	3,480.660	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			306.54000	0.30654	260.780	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,284.74000	4.28474	4,521.100	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			162.74000	0.16274	135.950	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.89934	110.09076	5.96579	109.82556		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,459.32000	1.45932	1,587.920	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,681.92000	1.68192	1,545.320	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,422.05000	1.42205	1,548.500	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,724.59000	1.72459	1,585.840	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,440.61000	1.44061	1,568.140	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,703.17000	1.70317	1,565.500	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			6.11961	112.48860	6.18307	112.15083		5.69	239,600,718.00	2,130	5,871.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,349.48000	5.34948	5,684.120	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			7.56000	0.00756	4.430	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.17179	110.02198	6.23915	109.67829		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,423.05000	5.42305	5,729.570	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			229.82000	0.22982	192.650	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.21356	111.37029	6.28412	111.02359		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,079.71000	2.07971	2,257.090	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,050.88000	2.05088	1,881.560	5.93	0.00	0	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	02/05/2013	Bond Future	6.30	Call			2,106.39000	2.10639	2,285.080	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,028.55000	2.02855	1,860.540	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,133.25000	2.13325	2,313.230	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,006.43000	2.00643	1,839.710	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.98683	105.18208	5.02315	105.13968		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			161.81000	0.16181	183.830	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			130.49000	0.13049	110.110	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.91418	102.87914	4.96271	102.83506		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			174.45000	0.17445	191.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			358.75000	0.35875	331.480	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.77477	104.13997	4.83838	104.09646		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			44.91000	0.04491	49.700	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,043.64000	1.04364	1,004.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			45.69000	0.04569	50.550	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,037.47000	1.03747	998.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			46.49000	0.04649	51.410	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,031.32000	1.03132	992.730	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			6.45298	106.76030	6.51656	106.38981		6.83	209,356,948.30	1,961	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,975.00000	5.97500	6,341.030	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			11.52000	0.01152	7.060	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.51358	104.60477	6.58054	104.22806		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,117.99000	6.11799	6,452.920	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			270.32000	0.27032	228.540	7.69	0.00	0	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			6.56572	105.88677	6.63544	105.50654		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,877.97000	1.87797	2,044.750	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,948.18000	2.94818	2,734.730	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,900.75000	1.90075	2,068.910	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,915.87000	2.91587	2,703.800	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,923.71000	1.92371	2,093.260	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,883.78000	2.88378	2,673.100	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	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.64450	101.34798	6.69780	101.00834		8.11	38,410,884.42	379	11,751.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,547.89000	1.54789	1,747.560	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			837.56000	0.83756	697.590	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,005.41000	5.00541	5,327.740	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			61.48000	0.06148	44.170	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,150.39000	6.15039	6,483.140	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			21.44000	0.02144	14.550	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.70735	102.75669	6.76318	102.41127		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			509.19000	0.50919	571.170	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,361.43000	5.36143	5,077.990	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,428.03000	6.42803	6,726.100	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			387.40000	0.38740	340.050	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.75838	100.62272	6.81619	100.27412		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,216.58000	2.21658	2,372.480	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,222.78000	3.22278	3,030.080	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,242.72000	2.24272	2,399.860	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,188.03000	3.18803	2,996.570	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,190.63000	2.19063	2,345.290	8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2013	Bond Future	6.64	Put			3,257.78000	3.25778	3,063.840	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.29637	79.64096	8.34495	79.22713		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,537.72000	5.53772	5,888.090	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			350.39000	0.35039	286.930	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.37366	80.74795	8.42378	80.32757		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,722.47000	6.72247	7,020.930	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,679.21000	1.67921	1,557.290	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.43835	78.59555	8.48964	78.17090		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,825.61000	2.82561	2,982.010	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,120.82000	7.12082	6,852.570	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,855.27000	2.85527	3,012.870	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,060.95000	7.06095	6,793.900	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,885.13000	2.88513	3,043.930	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,001.43000	7.00143	6,735.580	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			155.87178	155.87178	155.88217	155.88217			0.00	0	3,414.00

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	144.99	Call			10,892.17000	10.89217	10,881.780		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			10,882.17000	10.88217	10,871.780		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			10,872.17000	10.87217	10,861.780		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.49061	122.49061	122.41334	122.41334			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			423.34000	0.42334	500.610		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			413.34000	0.41334	490.610		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			403.34000	0.40334	480.610		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			126.63967	126.63967	126.54833	126.54833			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			4,558.33000	4.55833	4,649.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			4,548.33000	4.54833	4,639.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			4,538.33000	4.53833	4,629.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.04768	91.33000	8.10660	90.81352		14.84	81,283,700.00	890	6,032.00
R213	On	01/11/2012	Bond Future	7.75	Call			714.42000	0.71442	839.310		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,907.73000	3.90773	3,516.140		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,108.97000	6.10897	6,565.330		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			264.53000	0.26453	204.410		0.00	0	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	07/02/2013	Bond Future			8.12839	92.59956	8.18930	92.07487		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,240.09000	7.24009	7,630.600	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,437.30000	1.43730	1,303.120	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.19290	90.19968	8.25530	89.66958		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,008.75000	3.00875	3,216.250	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,625.20000	6.62520	6,302.600	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,040.50000	3.04050	3,249.570	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,567.38000	6.56738	6,246.350	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,072.47000	3.07247	3,283.090	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,509.90000	6.50990	6,190.420	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/R1On		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			8.32111	81.47801	8.36464	81.08577			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			3,482.88000	3.48288	3,090.640		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			3,386.69000	3.38669	2,994.450		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			3,290.68000	3.29068	2,898.440		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31170	1.31170	1.31090	1.31090		15.47	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			291.93520	0.02919	291.439	16.28	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			582.93520	0.05829	574.439	16.28	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.31870	1.31870	1.31930	1.31930		15.79	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			738.32760	0.07383	728.258	15.70	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			445.32760	0.04453	441.258	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Call			687.35530	0.06874	677.260	15.79	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			494.35530	0.04944	490.260	15.79	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			641.45980	0.06415	631.298	15.94	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			548.45980	0.05485	544.298	15.94	0.00	0	0.00
Total for Derivatives :												781,950,258.42	156,214	1,189,532.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.16034	100.00000	11.56280			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.92623	100.00000	23.71626			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.14655	100.00000	8.63963			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.49963	5.00000	123.43253			0.00	0	38,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	24.14540	100.00000	23.93352			0.00	0	16,808,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.29618	100.00000	36.96347			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.68052	100.00000	9.58705			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.29177	100.00000	16.14880			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	54.89881	100.00000	46.52392			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.87729	100.00000	29.60119			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.84025	100.00000	20.63903			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.60299	100.00000	37.23595			900,000,000,000.00	9,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	11.70216	100.00000	11.58795			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	7.53350	100.00000	7.45997			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.10725	100.00000	7.03787			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.16486	100.00000	7.09493			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.67886	100.00000	23.46763			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.05279	100.00000	20.84731			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	31.84461	100.00000	31.56515			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.30200	100.00000	25.05771			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	20.74031	100.00000	20.53787			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.21026	100.00000	12.09237			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	75.66072	100.00000	75.07306			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.36580	100.00000	51.89866			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	55.95787	100.00000	55.66914			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	88.92790	100.00000	88.09485			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	91.48581	100.00000	90.87894			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	80.44362	100.00000	79.09729			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.54912	100.00000	42.16206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.37316	100.00000	20.18488			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.89151	8.00000	90.78462			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	22.12632	100.00000	21.93214			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.91984	100.00000	17.74683			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.97723	9.58000	99.87441			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.27650	100.00000	10.17728			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	9.38480	100.00000	9.26815			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.84024	4.50000	101.75774			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.20750	100.00000	6.15074			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.10617	100.00000	20.91316			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.46709	100.00000	5.41709			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	98.73676	100.00000	97.95841			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.89505	100.00000	5.84114			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.46160	100.00000	2.44302			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.46160	100.00000	2.44302			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	100.30239	6.82500	100.22817			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.27544	100.00000	7.22038			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.46092	100.00000	13.35906			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.76313	100.00000	10.65807		800,000,000,000.00	8,000,000	2,000,000.00	
ABN40	On	29/09/2015	Spot Bond			100.00000	12.40383	100.00000	12.30841			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.68309	100.00000	24.47406			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.31223	100.00000	11.22568			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.71555	100.00000	10.63334			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.87623	100.00000	21.70793			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.94362	100.00000	20.78205			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.46324	100.00000	9.34561			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.26161	100.00000	9.14648			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.91853	100.00000	19.76486			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.33993	100.00000	24.18735			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.63626	100.00000	19.54920			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.30384	100.00000	18.16264			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.55965	100.00000	17.42418			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.22378	100.00000	17.09090			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On	27/06/2017	Spot Bond			100.00000	7.75865	100.00000	7.65553			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	61.60915	100.00000	61.14294			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.29443	100.00000	12.07960			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.02263	100.00000	14.90673			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.09502	100.00000	13.98627			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.30665	95.66000	2.26518			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.38970	100.00000	2.23355			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.75134	100.00000	3.68578			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.11938	100.00000	11.02018			0.00	0	7,299,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.60540	100.00000	22.40702			0.00	0	6,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.78386	100.00000	10.68870			0.00	0	5,499,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.08146	100.00000	9.00046			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.93971	100.00000	14.80644			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.21833	100.00000	33.90543			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.18300	4.00000	119.09282			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.22939	100.00000	6.17272			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.45581	100.00000	3.42437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			100.00000	62.15644	100.00000	61.55631			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	82.28422	100.00000	81.55925			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	55.53676	100.00000	54.99469			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.95576	100.00000	19.76309			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	58.65260	100.00000	58.08012			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	64.28491	100.00000	63.66424			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	58.65260	100.00000	58.08012			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	61.38963	100.00000	60.79692			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	68.46603	100.00000	67.86519			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.36153	13.50000	100.21677			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.42607	100.00000	18.24817			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.67545	100.00000	18.49513			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.21658	100.00000	22.00209			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	96.16237	100.00000	95.17609			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	55.31939	100.00000	54.77944			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	55.28975	100.00000	54.75009			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.17669	100.00000	18.00119			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.48461	100.00000	1.47341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	93.09279	100.00000	92.17562			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	93.09279	100.00000	92.17562			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	40.71384	100.00000	40.32076			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	44.90213	100.00000	44.46860			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.02830	100.00000	14.91457			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	92.85996	100.00000	91.94282			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.52376			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.52376			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	55.68497	100.00000	55.14145			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.25623	100.00000	16.09756			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.02430	100.00000	16.85813			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.91384	100.00000	15.75851			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.14518	100.00000	15.98760			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.24698	100.00000	16.08840			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.57323	100.00000	10.48044			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.57323	100.00000	10.48044			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.62894	100.00000	10.53566			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.83616	100.00000	12.71087			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			100.00000	10.62894	100.00000	10.53566			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.51752	100.00000	10.42522			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.27490	100.00000	24.09170			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.12575	100.00000	19.92932			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.34756	100.00000	81.62363			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.17474	100.00000	37.80214			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.82763	100.00000	13.69412			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.17474	100.00000	37.80214			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.34756	100.00000	81.62363			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.34969	100.00000	8.26819			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.34262	100.00000	8.26120		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.35245	100.00000	8.27092		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.14998	100.00000	8.07043			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.83444	100.00000	37.46515			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.55651	100.00000	8.47299			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	95.75882	100.00000	94.78911			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.55617	100.00000	64.92322			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	95.75882	100.00000	94.78911			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			100.00000	10.26435	100.00000	10.16416			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.93653	100.00000	37.56625			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.71817	100.00000	40.36084			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	42.71432	100.00000	42.30192			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.53798	100.00000	8.45554			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.54956	100.00000	8.46701			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.51415	100.00000	7.45729			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	43.20852	100.00000	42.79133			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.19352	100.00000	4.15652			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.98957	100.00000	3.95398			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.30963	100.00000	6.26188			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.92837	100.00000	2.90224			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.03953	100.00000	3.01241			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.93408	100.00000	7.85664			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.65078	100.00000	28.37415			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.65078	100.00000	28.37415			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	43.20852	100.00000	42.79133			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.21069	100.00000	27.93831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.00000	27.27048	100.00000	27.00430			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.22248	100.00000	26.95677			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.80253	100.00000	7.72637			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.91918	100.00000	10.81260			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.79241	100.00000	7.71636			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.40611	100.00000	10.31478			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	82.50942	100.00000	81.78407			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.46181	100.00000	10.37000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.20463	100.00000	20.00742			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.34433	100.00000	10.24337			2,430,000,000.00	24,300	8,100.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.70113	100.00000	9.60644			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.95082	100.00000	7.87321			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	45.25821	100.00000	44.81646			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.39520	100.00000	38.08873			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.20038	100.00000	37.89547			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.77438	100.00000	9.69635			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	41.40252	100.00000	41.00279			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.59954	100.00000	19.44309			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015	Spot Bond			100.00000	19.45094	100.00000	19.29568			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.73940	100.00000	19.58184			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.75461	100.00000	9.67675			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.40878	100.00000	9.33367			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.62576	100.00000	19.46911			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.72192	100.00000	19.56450			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.34035	100.00000	10.27482			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.88244	100.00000	15.75567			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.66948	100.00000	19.51247			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.91055	100.00000	28.62837			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.26871	100.00000	19.08063			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.71192	100.00000	37.34383			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.17362	100.00000	10.10986			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.06176	100.00000	8.97332			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.23878	1.75000	102.19267			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.72258	100.00000	19.53008			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	88.91899	100.00000	88.10135			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.19204	100.00000	15.04376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On	20/06/2017	Spot Bond			100.00000	8.99191	100.00000	8.90415			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.12190	100.00000	8.04262			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.61190	100.00000	7.53761			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	88.96346	100.00000	88.14540			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	54.35612	100.00000	53.67309			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.35685	100.00000	28.00053			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	88.60354	100.00000	87.78879			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.91866	100.00000	16.70607			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.85597	100.00000	10.71956			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	10.27725	100.00000	10.14812			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.43666	100.00000	9.31809			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.88373	100.00000	9.75953			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.49506	100.00000	8.38831			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.71595	100.00000	3.66925		600,000,000,000.00	6,000,000	6,000,000	6,000,000.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11771	100.00000	0.11623		1,500,000,000,000.00	15,000,000	15,000,000	15,000,000.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.11771	100.00000	0.11623		1,500,000,000,000.00	15,000,000	15,000,000	15,000,000.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	85.72988	100.00000	84.96615			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	85.70528	100.00000	84.94176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S On	09/04/2013	Spot Bond			100.00000	72.32957	100.00000	71.69137			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.46921	100.00000	2.44537			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	20.66643	100.00000	20.46689			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	21.37329	100.00000	21.16693			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	21.84454	100.00000	21.63363			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			100.00000	9.25475	100.00000	9.17219			0.00	0	7,099,000.00
AIR02 On	30/04/2023	Spot Bond			100.00000	16.22909	100.00000	16.08589			0.00	0	0.00
AIR02U On	05/10/2014	Spot Bond			100.00000	24.11220	100.00000	26.18115			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			100.00000	16.66384	100.00000	16.51520			0.00	0	12,100,000.00
AIR03U On	26/10/2014	Spot Bond			100.00000	25.37855	100.00000	25.13352			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	16.23108	100.00000	16.08786			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			100.00000	6.61154	100.00000	6.55107			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			100.00000	36.42600	100.00000	36.10634			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.00000	9.62722	100.00000	9.53427			0.00	0	35,000,000.00
BAW11 On	01/10/2018	Spot Bond			100.00000	10.35660	100.00000	10.26523			0.00	0	0.00
BAW12 On	17/04/2015	Spot Bond			100.00000	17.43131	100.00000	17.21465			0.00	0	0.00
BAW13 On	17/04/2017	Spot Bond			100.00000	9.46410	100.00000	9.34647			0.00	0	0.00
BAW14U On	01/01/2014	Spot Bond			100.00000	45.09417	100.00000	44.53364			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	24.87088	100.00000	24.65143			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.10737	100.00000	11.01669		600,000,000,000.00	6,000,000	3,000,000.00	
BAW4	On	15/09/2013	Spot Bond			100.00000	55.85929	100.00000	55.31407			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.17255	100.00000	49.72498			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.59458	100.00000	24.19112			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.64465	100.00000	30.37426			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.21828	100.00000	16.07517			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	42.32819	100.00000	41.91951			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.19845	100.00000	16.04206			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.91140	100.00000	66.26537			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.35134	100.00000	17.18381			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.32374	100.00000	17.15648			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.72305	100.00000	12.60020			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.24093	100.00000	17.07447			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.64285	100.00000	12.52078			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.54630	100.00000	16.38654			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.54630	100.00000	16.38654			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.36141	100.00000	14.22275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.73921	100.00000	14.59689			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.74510	100.00000	15.59307			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.35134	100.00000	17.18381			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.23506	100.00000	15.08797			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.89243	8.00000	99.80647			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.43500	100.00000	12.31495			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.43500	100.00000	12.31495			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.43500	100.00000	12.31495			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.38995	100.00000	24.15447			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	65.84442	100.00000	65.20869			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.43762	100.00000	15.28858			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.76963	100.00000	10.63280			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.25221	100.00000	11.10926			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.55328	100.00000	9.31725			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.33635	100.00000	100.00000			0.00	0	0.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	2.60122	100.00000	100.00000			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.03194	100.00000	18.84819			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.52854	100.00000	17.35930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	15.58494	100.00000	15.43446			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	10.86528	100.00000	10.59685			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.20114	100.00000	5.16189			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	18.46471	100.00000	18.28643			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	16.80496	100.00000	16.64271			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.37343	100.00000	10.27328			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.37343	100.00000	10.27328			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.54198	100.00000	12.42088			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	10.86741	100.00000	10.76248			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	70.54264	100.00000	69.46565			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	27.91366	100.00000	27.64416			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	19.45735	100.00000	19.26949			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	92.63959	100.00000	91.70854			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	87.52998	100.00000	86.69834			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	83.33333	100.00000	82.57919			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.14130	100.00000	4.10496			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.69444	100.00000	9.62108			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.82494	100.00000	10.74302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			100.00000	11.57516	100.00000	11.47303			0.00	0	0.00
BD310A On 08/05/2014 Spot Bond			100.00000	30.79252	100.00000	30.49522			0.00	0	0.00
BD310B On 03/07/2013 Spot Bond			100.00000	67.57131	100.00000	66.91890			0.00	0	0.00
BD310C On 18/02/2014 Spot Bond			100.00000	41.08129	100.00000	40.68465			0.00	0	0.00
BD311A On 08/02/2014 Spot Bond			100.00000	40.64720	100.00000	40.25475			0.00	0	0.00
BD311B On 04/07/2013 Spot Bond			100.00000	68.28495	100.00000	67.62566			0.00	0	0.00
BD311C On 31/10/2013 Spot Bond			100.00000	42.23685	100.00000	41.82904			0.00	0	0.00
BD311D On 31/03/2013 Spot Bond			100.00000	67.79961	100.00000	67.14501			0.00	0	0.00
BD311E On 07/12/2023 Spot Bond			100.00000	7.39850	100.00000	7.32629			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	26.98647	100.00000	26.72306			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	23.87934	100.00000	23.58252			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	58.04080	100.00000	57.53146			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	11.46099	100.00000	11.35033			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	11.51760	100.00000	11.40641			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	11.68746	100.00000	11.57462			0.00	0	0.00
BG22B1 On 21/07/2016 Spot Bond			100.00000	12.25361	100.00000	12.13530			0.00	0	0.00
BG22C1 On 21/07/2016 Spot Bond			100.00000	12.81977	100.00000	12.69599			0.00	0	0.00
BG22D1 On 21/07/2016 Spot Bond			100.00000	14.40501	100.00000	14.26593			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.12926	100.00000	4.08939			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.57265	100.00000	9.48023			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.96550	100.00000	9.86928			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.13386	100.00000	10.03602			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.18997	100.00000	10.09160			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.86342	100.00000	10.75854			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.76135	100.00000	11.64779			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.58566	100.00000	2.56070			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.58566	100.00000	2.56070			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.54358	100.00000	8.46019			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.09454	100.00000	9.00577			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.24480	100.00000	9.15457			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.19751	8.00000	103.10810			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.69558	100.00000	9.60095			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	9.73413	100.00000	9.63911			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.30770	100.00000	2.28517			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.30770	100.00000	2.28517			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	31.18356	100.00000	30.90990			0.00	0	4,999,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	62.39316	1,000.00000	58.40000			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	85.28037	100.00000	84.49074			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.33809			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	55.39951	100.00000	54.98029			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.77137	100.00000	11.65772			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.88539	100.00000	6.81891			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.26640	100.00000	7.19625			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.79194	100.00000	11.67810			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.13144	100.00000	12.01431			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.74869	100.00000	12.62559			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.32057	100.00000	15.17264			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.23344	100.00000	14.09601			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.73426	100.00000	55.19026			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.76296	100.00000	65.12803			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	85.94375	100.00000	85.16597			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.42282	100.00000	36.95257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.34147	100.00000	7.27060			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	92.55762	100.00000	91.64795			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.73837	100.00000	33.44228			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.53353	100.00000	22.33578			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.04018	100.00000	13.90462			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.16607	100.00000	29.87481			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.15919	100.00000	18.99105			0.00	0	10,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.05605	8.00000	115.95551			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.31829	100.00000	13.18970			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.11280	8.00000	119.01129			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.09302	100.00000	17.86813			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.66281	100.00000	14.53414			0.00	0	13,610,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.39617	100.00000	0.38925			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.51697	4.00000	151.38783			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.49495	100.00000	15.35823			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.66396	100.00000	14.53458			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.41642	100.00000	11.31458			0.00	0	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.92072	100.00000	12.79460			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	97.98728	12.05000	97.90342			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	89.72725	100.00000	88.88474			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.65014	100.00000	36.29629			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.18997	100.00000	25.93711			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.50068	100.00000	88.64829			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.64828	100.00000	18.41394			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.19177	100.00000	81.46920			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	83.16389	100.00000	82.43117			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.70477	100.00000	30.40508			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.56146	100.00000	55.01914			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.08315	100.00000	70.45594			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.08315	100.00000	70.45594			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.08315	100.00000	70.45594			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.08315	100.00000	70.45594			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.56146	100.00000	55.01914			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.56146	100.00000	55.01914			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	58.62665	100.00000	58.05443			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.58616	100.00000	55.04361			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	55.33915	100.00000	54.79901			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	55.14154	100.00000	54.60333			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.20686	100.00000	58.63522			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.85749	100.00000	21.64646			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	65.77361	100.00000	65.13856			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.71784	100.00000	21.50815			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	55.33915	100.00000	54.79901			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.16625	100.00000	54.62779			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.45598	100.00000	22.23918			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	59.32414	100.00000	58.75137			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	59.14925	100.00000	58.57817			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	59.09363	100.00000	58.51684			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.63556	100.00000	55.09253			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.46265	100.00000	54.92131			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	55.51205	100.00000	54.97023			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.90594	100.00000	52.43399			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.89973	13.64000	105.74713			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.64183	100.00000	50.19008			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	60.81080	100.00000	60.22368			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.17481	100.00000	86.36388			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.70613	100.00000	39.31857			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.36582	100.00000	38.98158			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.36582	100.00000	38.98158			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	64.74028	100.00000	64.11522			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.19942	100.00000	21.98508			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.01101	100.00000	15.85473			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.83518	100.00000	15.68063			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.02750	100.00000	12.90034			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.17983	100.00000	34.84017			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.02487	100.00000	86.21534			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	65.67725	100.00000	65.04314			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.91911	100.00000	65.28266			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.76262	100.00000	65.12769			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.76262	100.00000	65.12769			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.13696	100.00000	32.81703			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.50133	100.00000	12.37930			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66760	100.00000	66.66757			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66760	100.00000	66.66757			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.57884	100.00000	12.45606			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.29305	100.00000	12.18517			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.57884	100.00000	12.45606			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.73112	100.00000	12.60820			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.64854	100.00000	32.32987			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.51079	100.00000	34.17394			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.24611	2.76000	100.21625			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.42115	100.00000	13.29156			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.18625	2.76000	106.12006			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.55988	8.25000	100.47009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	34.10636	100.00000	33.77347			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.57884	100.00000	12.45606			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.57884	100.00000	12.45606			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.60004	100.00000	3.56677			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.79610	2.40000	110.73100			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.30305	100.00000	13.17321			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	81.73664	100.00000	66.31828			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	82.36511	100.00000	81.63943			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.14440	100.00000	55.59640			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.32548	100.00000	39.93188			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	23.13542	100.00000	22.91206			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.22890	100.00000	23.00461			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.73842	8.52000	103.64387			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.46227	100.00000	23.23575			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.35817	100.00000	23.13265			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.61265	100.00000	10.51018			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.61265	100.00000	10.51018			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.72115	8.64500	103.62526			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On	20/10/2016			8.64500	103.72115	8.64500	103.62526			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	33.70141	100.00000	33.37247			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	35.32122	100.00000	34.97646			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	14.04426	100.00000	13.92035			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.19590	100.00000	10.09639			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.04691	100.00000	10.93908			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	55.53519	100.00000	54.99314			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	55.55525	100.00000	55.01299			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.93350	100.00000	22.71207			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.93350	100.00000	22.71207			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.69796	100.00000	36.40503			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	91.99433	100.00000	91.09683			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	65.14313	100.00000	64.51418			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	65.14313	100.00000	64.51418			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.13509	100.00000	14.02226			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.60945	100.00000	9.51667			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	89.12912	100.00000	88.28629			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.21408	100.00000	10.13256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	20.63822	100.00000	20.43897			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	9.85454	100.00000	9.75939			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	100.79778	9.35000	100.69771			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	100.79778	9.35000	100.69771			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	20.58824	100.00000	20.38945			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	20.60690	100.00000	20.40794			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.34412	100.00000	14.20563			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.29130	100.00000	14.15332			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	19.42342	100.00000	19.23383			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.04834	100.00000	13.91270			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	16.87787	100.00000	16.71491			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	16.87787	100.00000	16.71491			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	16.87787	100.00000	16.71491			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	16.87787	100.00000	16.71491			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	16.87787	100.00000	16.71491			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	17.03814	100.00000	16.87364			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.05106	100.00000	8.96367			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	99.97439	9.65000	99.87203			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.71854	100.00000	28.43823			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	28.47745	100.00000	28.20251			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	64.97646	100.00000	66.05287			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.67468	100.00000	37.30696			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.67468	100.00000	37.30696			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.90672	100.00000	8.79601			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.58831	100.00000	10.48497			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.49903	100.00000	13.36869			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.08493	100.00000	11.96698			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.89214	100.00000	8.80535			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.84226	100.00000	8.75595			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.89214	100.00000	8.80535			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	10.11049	100.00000	9.98482			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	11.84807	100.00000	11.70080			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.81108	100.00000	11.66427			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.87219	100.00000	8.78560			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.08848	100.00000	17.91193			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.98484	100.00000	9.85937			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.35150	100.00000	14.12531			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.63735	100.00000	16.43055			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.62571	100.00000	16.41679			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	11.20319	100.00000	11.06242			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.62448	100.00000	10.49098			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.62448	100.00000	10.49098			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.62448	100.00000	10.49098			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.45817	100.00000	10.27542			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.94470	100.00000	1.91072			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	18.76959	100.00000	18.60488			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	18.76959	100.00000	18.60488			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	66.89809	100.00000	66.30782			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	84.47694	100.00000	83.71071			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	84.46654	100.00000	83.70039			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	106.84297	100.00000	106.00528			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	101.87729	100.00000	100.94566			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	84.45612	100.00000	83.69008			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	70.07931	100.00000	69.55240			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.14487	100.00000	61.54486			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.14487	100.00000	61.54486			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.54450	100.00000	8.46201			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	68.20070	100.00000	67.59893			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	68.21613	100.00000	67.61422			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	84.46654	100.00000	83.70039			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	84.46654	100.00000	83.70039			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.61153	100.00000	13.47867			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	70.76832	100.00000	70.14390			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.57516	100.00000	11.47303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00203	100.00000	0.00201			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00226	100.00000	0.00224			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	76.53003	100.00000	76.53001			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	76.56504	100.00000	76.56500			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	76.55003	100.00000	76.55000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	94.81719	100.00000	94.78642			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	76.58254	100.00000	76.58251			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.92197	100.00000	11.83199			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.92197	100.00000	11.83199			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.01606	100.00000	11.90004			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.01606	100.00000	11.90004			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.47326	100.00000	11.36127			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.75060	100.00000	9.65543			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.09169	100.00000	9.00295			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	65.80546	100.00000	64.98749			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.18648	100.00000	9.09681			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.45031	100.00000	11.24804			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.68499	100.00000	15.54507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	69.78812	100.00000	69.17235			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.43382	100.00000	12.32411			0.00	0	1,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.65766	100.00000	15.51950			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.36976	100.00000	20.19003			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.91937	100.00000	10.82275			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	80.49961	100.00000	79.83433			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.45591	5.86800	103.39094			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.48734	7.17500	99.41047			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.55016	100.00000	9.45796			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.36477	100.00000	20.16600			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	18.71399	100.00000	18.38699			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	85.28037	100.00000	84.49074			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	85.54791	100.00000	84.77373			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	72.27723	100.00000	71.70923			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.29827	100.00000	69.67631			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	98.11828	100.00000	100.00417			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG36On	28/09/2012	Spot Bond				100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	99.18479	100.00000	98.11828			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	100.99112	100.00000	99.91388			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	2.94853	100,000.00000	2.25020			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	26.72076	100.00000	26.25383			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond				100.00000	45.38029	100.00000	41.66730			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	53.57066	100.00000	53.10053			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	22.96113	100.00000	22.75854			0.00	0	16,900,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	10.75787	100.00000	10.66347			0.00	0	80,297,000.00
DV23 On	27/02/2023	Spot Bond				100.00000	10.67914	100.00000	10.58543			0.00	0	186,849,000.00
DVF12 On	13/10/2012	Spot Bond				100.00000	96.89059	100.00000	95.88913			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	15.38813	100.00000	15.25308		200,000,000,000.00	2,000,000	17,000,000.00	
EDC01 On	04/04/2016	Spot Bond				100.00000	15.38261	100.00000	18.10343			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond				100.00000	22.24133	100.00000	21.96185			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond				100.00000	9.38306	100.00000	9.26516			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond				100.00000	3.95848	100.00000	3.90874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On	31/08/2017	Spot Bond			100.00000	1.66998	100.00000	1.64900			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.35820	100.00000	16.20861			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.36969	2.55000	103.30773			0.00	0	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.18126	100.00000	12.07436			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.15503	100.00000	11.05552			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.23231	8.00000	119.13069			16,000,000,000.00	2,000,000	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.87100	100.00000	15.71776			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	89.86046	100.00000	89.00669			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.32057			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	86.39525	100.00000	85.60625			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	82.57919	100.00000	81.83857			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	29.19579	100.00000	28.93020			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.85591	100.00000	24.63779			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.41897	100.00000	19.35244			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.90145	100.00000	9.77838			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	88.88688	100.00000	88.04435			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.96233	100.00000	21.75029			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.14885	100.00000	88.30383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.06782	100.00000	28.78718			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	89.25800	100.00000	88.41195			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.76278	100.00000	29.47542			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	59.56519	100.00000	58.99009			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.59004	100.00000	28.31401			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.04865	100.00000	15.89371			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	59.58129	100.00000	59.00603			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.79389	100.00000	16.64490			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.98077	9.25000	103.87806			55,500,000,000.00	6,000,000	507,329,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.65760	10.00000	101.54984			100,000,000,000.00	10,000,000	276,043,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	99.85284	7.85000	103.68478			180,550,000,000.00	23,000,000	60,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.20360	7.50000	100.12211			202,500,000,000.00	27,000,000	577,200,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.17260	100.00000	16.87252			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	84.23913	100.00000	83.48867			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.66285	100.00000	11.55024			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.34938	100.00000	11.23981			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	60.23216	100.00000	59.65062			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	60.36692	100.00000	59.78407			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3COn	15/08/2013	Spot Bond			8.37500	100.56456	8.37500	100.47400			0.00	0	0.00
FR2D3DOn	15/08/2013	Spot Bond			100.00000	61.04070	100.00000	60.45134			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	27.58642	100.00000	27.34033			0.00	0	17,399,000.00
FRB05 On	21/12/2018	Spot Bond			100.00000	11.09623	100.00000	10.99832			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	91.18819	100.00000	90.29855			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	84.71946	100.00000	83.95103			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	9.43083	100.00000	9.33878			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	7.40017	100.00000	7.32794			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	10.65514	100.00000	10.55227			0.00	0	0.00
FRBC21On	21/12/2018	Spot Bond			100.00000	15.40354	100.00000	15.26763			0.00	0	20,000.00
FRBC22On	21/12/2018	Spot Bond			100.00000	9.03347	100.00000	8.94530			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	42.57218	100.00000	42.18492			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	58.26414	100.00000	57.75283			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	3.50173	100.00000	3.46987			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	2.57169	100.00000	2.54900			0.00	0	0.00
FRBI33 On	07/12/2033	Spot Bond			100.00000	4.40217	100.00000	4.36333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04 On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
FRBN06 On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.34473	100.00000	0.34213			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.02293	100.00000	0.02276			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.02114	100.00000	0.02098			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	36.14708	100.00000	35.82814			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	62.93614	100.00000	62.32850			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	13.83706	100.00000	13.70347			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	42.39240	100.00000	42.05402			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	39.23495	100.00000	38.92177			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	13.49903	100.00000	13.36869			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	13.49903	100.00000	13.36869			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	9.87014	100.00000	9.77380			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.29832	100.00000	13.16992			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.53843	100.00000	10.43556			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	58.48370	100.00000	57.91904			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.00401	100.00000	12.87708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112 On	20/06/2017	Spot Bond			100.00000	9.24136	100.00000	9.15115			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.05951	100.00000	9.96132			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	29.23057	100.00000	28.94526			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.20199	100.00000	9.07363			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.82636	100.00000	8.68883			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	12.85569	100.00000	12.73021			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.03456	100.00000	9.93662			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.93029	100.00000	11.81383			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.77837	100.00000	12.65364			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.60553	100.00000	9.51178			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.78287	100.00000	10.67762			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.96568	100.00000	13.82937			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.35366	100.00000	11.21099			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.81192	100.00000	7.67407			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.08979	100.00000	12.92530			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.30046	100.00000	15.10820			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.00181	100.00000	11.85100			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.69626	100.00000	12.53673			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130 On	20/09/2017	Spot Bond			100.00000	14.61758	100.00000	14.43390			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.68008	100.00000	13.50817			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.18472	100.00000	14.99391			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.01807	100.00000	15.81679			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.58286	100.00000	14.39962			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.15461	100.00000	13.97675			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.84673	100.00000	12.68530			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.63840	100.00000	12.47959			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.46250	100.00000	15.26820			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.28889	100.00000	15.09677			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.81435	100.00000	14.62820			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.48565	100.00000	15.29107			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.78886	100.00000	12.62816			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.44625	100.00000	11.30242			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.77956	100.00000	9.65668			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.56667	100.00000	15.37107			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	20.87862	100.00000	20.61626			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	8.80817	100.00000	8.69749			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC148	On	24/02/2017			100.00000	2.94046	100.00000	2.88553			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	8.80817	100.00000	8.69749			0.00	0	0.00
FRC150	On	20/09/2017			100.00000	1.56766	100.00000	1.54797		3,000,000,000,000.00		30,000,000	30,000,000.00
FRC17	On	03/06/2014			100.00000	36.74109	100.00000	36.41691			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	31.70013	100.00000	31.39407			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.51533	100.00000	16.35414			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.60151	100.00000	13.46875			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	44.20005	100.00000	43.77329			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.56574	6.90500	100.49056			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.08733	100.00000	8.99863			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	71.42857	100.00000	70.87379			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	65.60388	100.00000	64.97048			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	26.95047	100.00000	26.68742			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.93615	100.00000	9.84021			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.88504	5.87500	100.82156			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.92254	100.00000	11.80617			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	12.01045	100.00000	11.89322			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	5.13976	100.00000	5.09466			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	25.23851	100.00000	25.04752			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.71005	100.00000	4.66872			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.59020	100.00000	6.53236			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	76.55253	100.00000	76.55251			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.46129	100.00000	9.38969			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.62475	100.00000	81.89838			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.09611	100.00000	10.98898			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.93076	100.00000	15.77526			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.60447	100.00000	15.45216			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.01255	100.00000	13.87577			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.41546	4.73000	106.32663			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.01525	100.00000	82.28544			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.21031	100.00000	14.07160			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.60218	100.00000	9.50845			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.69067	100.00000	10.58633			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.44755	100.00000	23.21869			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.15519	100.00000	12.03655			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.77917	100.00000	11.66419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	82.23628	100.00000	81.51332			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.22616	100.00000	81.50329			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	85.16321	100.00000	84.53816			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	85.16490	100.00000	84.53984			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	85.17163	100.00000	84.54652			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	82.19323	100.00000	81.46905			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.32772	100.00000	10.24529			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.02682	100.00000	13.91486			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.31784	100.00000	10.23548			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.98591	100.00000	21.81041			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.57896	100.00000	14.46260			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.92157	100.00000	13.78716			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	61.49406	100.00000	60.90034			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	63.97234	100.00000	63.35468			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	61.56637	100.00000	60.97196			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	64.05021	100.00000	63.43181			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	61.74439	100.00000	61.14825			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	61.80002	100.00000	61.20334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	62.38412	100.00000	61.78181			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	63.10174	100.00000	62.49249			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	63.55234	100.00000	62.93874			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.49570	100.00000	21.29703			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	57.57730	100.00000	57.01532		690,000,000,000.00	6,900,000	2,300,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.43590	100.00000	31.13238			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.90194	100.00000	17.67942			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.02148	100.00000	13.88611			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.69136	100.00000	9.57089			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.08479	100.00000	8.00674			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.71753	100.00000	10.63642			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.16082	100.00000	3.13308			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.90465	100.00000	7.82833			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.41743	100.00000	3.38634			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.85935	100.00000	12.73520		800,000,000,000.00	8,000,000	2,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	11.51041	100.00000	11.39927			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	93.88907	100.00000	92.94546			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	62.69008	100.00000	62.08481			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.79948	100.00000	7.72417			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	37.88978	100.00000	45.10430			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.82617	2.00000	103.77007			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.22024	100.00000	65.96030			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	81.74699	100.00000	66.01409			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	57.69946	100.00000	56.98226			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.87611	100.00000	0.86522			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.90715	100.00000	13.73240			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	55.67815	100.00000	54.97851			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.97851	100.00000	54.28766			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.72276	100.00000	7.62676			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.72224	100.00000	17.49955			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.62211	100.00000	8.51377			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.05902	100.00000	26.71900			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.81799	100.00000	15.61923			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On	19/07/2014	Spot Bond			100.00000	32.54660	100.00000	31.97168			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	58.42098	100.00000	57.37762			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.04188	100.00000	27.79174			0.00	0	61,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.28454	100.00000	21.09467			0.00	0	1,999,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.93751	9.00000	96.84326			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.24905	8.00000	102.16046			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.09279	100.00000	15.95079			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.15957	9.00000	102.09395			0.00	0	5,099,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.63050	100.00000	13.51023			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.26173	100.00000	10.17167			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.50532	100.00000	11.40380			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.39776	100.00000	13.26699			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.31281	100.00000	18.08519			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.31903	9.48500	104.21344			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.42115	100.00000	72.86069			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	78.70544	100.00000	78.06944			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.17836	100.00000	73.61320			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT18	On	30/10/2012	Spot Bond			100.00000	93.66128	100.00000	92.73394			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.34807	100.00000	87.51263			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.28906			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	87.74038	100.00000	86.90476			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	81.29176	100.00000	80.57395			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.33809			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	58.15320	100.00000	57.13701			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.41322			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.28906			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	95.80052	100.00000	94.80519			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	94.31525	100.00000	93.35038			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	90.79602	100.00000	89.90148			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.02439			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.68907	100.00000	8.60518			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.83867	100.00000	10.73402			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	88.38074	100.00000	87.54499			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	88.40252	100.00000	87.56657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C On 18/11/2012 Spot Bond			100.00000	88.45697	100.00000	87.62050			0.00	0	0.00
GRN1D On 18/11/2012 Spot Bond			100.00000	88.65297	100.00000	87.81464			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	19.98209	100.00000	19.78706			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	10.78131	100.00000	10.67722			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	14.45209	100.00000	14.31257			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	10.10692	100.00000	10.00827			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	22.06512	100.00000	21.85209			0.00	0	0.00
GSIZ16 On 23/09/2016 Spot Bond			100.00000	10.90923	100.00000	10.15630			0.00	0	0.00
HILB01 On 18/07/2015 Spot Bond			100.00000	20.44906	100.00000	20.09173			0.00	0	0.00
HILB02 On 13/09/2017 Spot Bond			100.00000	8.64523	100.00000	8.49252			0.00	0	0.00
HILC01 On 18/10/2012 Spot Bond			100.00000	96.80261	100.00000	95.81483			0.00	0	0.00
HM1B5UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On 19/07/2013 Spot Bond			100.00000	63.58927	100.00000	62.97531			0.00	0	0.00
HMS1B3On 19/07/2013 Spot Bond			100.00000	63.58927	100.00000	62.97531			0.00	0	0.00
HMS1B5On 19/07/2013 Spot Bond			100.00000	56.76447	100.00000	56.33608			0.00	0	0.00
HMS1B6On 19/07/2013 Spot Bond			100.00000	62.74635	100.00000	62.27152			0.00	0	0.00
HMS1B7On 19/07/2013 Spot Bond			100.00000	64.42376	100.00000	63.80174			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.91885	100.00000	17.74585			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	19.55203	100.00000	19.36326			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	63.72739	100.00000	63.11211			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	64.56763	100.00000	63.94423			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	18.29615	100.00000	18.11951			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.92934	100.00000	19.73692			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	63.90580	100.00000	63.28879			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	64.82661	100.00000	64.20071			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	18.78126	100.00000	18.59992			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	20.41445	100.00000	20.21735			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	64.53886	100.00000	63.91573			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	65.17191	100.00000	64.54268			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	19.37416	100.00000	19.18711			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	65.31578	100.00000	64.68516			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	66.46680	100.00000	65.82506			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	11.18601	100.00000	11.08784			0.00	0	35,545,444.00
HWAY23On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	7.02271	100.00000	6.96075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34On	31/07/2034	Spot Bond				100.00000	10.46490	100.00000	10.37306			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.46489	100.00000	10.37306			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.95069	2.00000	100.89614			0.00	0	250,930,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.98869	2.25000	100.93142			29,983,500,000.00	13,326,000	365,786,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	101.10311	2.50000	101.04132			717,500,000.00	287,000	202,887,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.03370	100.00000	17.89723			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	83.41173	100.00000	82.66864			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	84.51018	100.00000	83.74711			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.81046	100.00000	22.60699			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	83.71691	100.00000	82.96609			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	20.18034	100.00000	19.98337			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	17.17724	100.00000	17.01140			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	66.06096	100.00000	65.42315			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	38.26795	100.00000	37.89444			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	37.93944	100.00000	37.56912			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	36.59777	100.00000	36.27130			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	15.14159	100.00000	15.00652			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				100.00000	11.28050	100.00000	11.17987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	37.58427	100.00000	37.25265			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.33952	100.00000	30.04658			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.34747	100.00000	28.07378			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.30389	1.75000	106.24932			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.84030	8.27000	100.75151			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.24408	100.00000	21.03898			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.75813	100.00000	9.66391			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.69765	100.00000	5.64765			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.16082	100.00000	3.13308			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.26912	100.00000	17.95096			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	7.84841	100.00000	9.71860			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	99.83606	8.76500	104.11373			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	15.86545	100.00000	15.66609			0.00	0	20,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.32393	100.00000	9.20676			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	67.16499	100.00000	66.57557			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.97402	100.00000	18.80661			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.97402	100.00000	18.80661			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.75434	5.00000	100.70028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On	30/06/2016	Spot Bond			100.00000	12.36882	100.00000	12.19647			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	12.18412	100.00000	12.01434			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.60818	100.00000	23.39987			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.04806	100.00000	22.82553			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.04806	100.00000	22.82553			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.49249	100.00000	11.34964			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.49335	100.00000	7.42021			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	65.18511	100.00000	63.80878			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	62.63949	100.00000	61.52080			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	60.54455	100.00000	59.45123			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.37011	100.00000	21.17947			0.00	0	1,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	52.84835	100.00000	51.84952			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	66.13690	100.00000	65.55650			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.08208	100.00000	15.92680			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	100.39696	100.00000	99.33456			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	98.55239	100.00000	97.52847			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	96.77439	100.00000	95.78689			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.48980			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.44064			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.42857			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.46332			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.52381			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.61336			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	66.66667	100.00000	98.91599			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.07447			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	96.30607	100.00000	95.30026			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	94.55959	100.00000	93.58974			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	92.87532	100.00000	91.93955			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	91.25000	100.00000	90.34653			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	89.68059	100.00000	88.80779			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.32057			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	86.69834	100.00000	85.88235			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	85.28037	100.00000	84.49074			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.14351			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	82.57919	100.00000	81.83857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On	08/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.00422			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	76.51992	100.00000	75.88358			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	75.41322	100.00000	74.79508			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	74.33809	100.00000	73.73737			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	73.29317	100.00000	72.70916			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	72.27723	100.00000	71.70923			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	71.28906	100.00000	70.73643			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	70.32755	100.00000	69.78967			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	69.39163	100.00000	68.86792			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	68.48030	100.00000	67.97020			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	67.59259	100.00000	100.00000			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	66.72761	100.00000	100.00000			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.84321	100.00000	100.00000			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.92091	100.00000	100.00000			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.01079	100.00000	100.00000			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	1.87812	100,000.00000	1.74117			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	66.98536	100.00000	66.47846			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	66.85828	100.00000	66.35234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND320	On	26/04/2013	Spot Bond			100.00000	66.73143	100.00000	66.22645			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	66.60483	100.00000	100.00000			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.47846	100.00000	100.00000			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.35234	100.00000	100.00000			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	66.22645	100.00000	100.00000			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.10080	100.00000	100.00000			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	65.97540	100.00000	100.00000			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	65.85022	100.00000	100.00000			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	65.72529	100.00000	100.00000			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	65.60060	100.00000	100.00000			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	65.47614	100.00000	100.00000			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	65.35191	100.00000	100.00000			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	65.22793	100.00000	100.00000			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.10417	100.00000	100.00000			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.13267			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	52.83083	100.00000	52.43104			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.13319	100.00000	51.73868			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	51.44475	100.00000	51.05545			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On	17/09/2013	Spot Bond			100.00000	50.76541	100.00000	50.38125			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	44.44444	100.00000	32.13250			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	36.28874	100.00000	31.70113			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	33.67705	100.00000	30.92161			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	32.53589	100.00000	30.56833			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	31.89648	100.00000	30.36676			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	31.48763	100.00000	30.23645			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	31.20369	100.00000	30.14529			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	30.99502	100.00000	30.07794			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	30.83519	100.00000	30.02615			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	30.70886	100.00000	30.93161			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	30.60649	100.00000	29.95174			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	30.52186	100.00000	29.92410			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	30.45072	100.00000	29.90084			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	60.61778	100.00000	59.55852			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	83.62434	100.00000	82.17000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.97091	100.00000	59.39189			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	17.12326	100.00000	16.95793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	18.72622	100.00000	18.54541			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.45729	100.00000	17.28874			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	90.74020	100.00000	89.89610			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.46979	100.00000	83.70536		5,505,490,000,000.00	55,054,900	9,165,000.00	
ING130	On	16/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.05758			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.61494	100.00000	8.61756			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.13844	100.00000	73.57357			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.52510	100.00000	22.30524			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.18048	100.00000	9.66822			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.14025	100.00000	82.40287			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	70.60706	100.00000	69.54530			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.98286	6.50000	100.93556			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.60152	100.00000	65.77366			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	68.65994	100.00000	68.65991			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	64.48983	100.00000	63.68822			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	83.33333	100.00000	82.57919			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	85.21550	100.00000	84.44081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On	10/12/2012	Spot Bond			100.00000	84.27693	100.00000	83.51938			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.70004	100.00000	10.56558			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	97.87402	100.00000	94.90815			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.21771	100.00000	23.61632			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	71.37255	100.00000	70.27027		3,999,214,400,000.00		39,992,144	6,657,500.00
ING169	On	07/06/2013	Spot Bond			100.00000	48.15581	100.00000	47.30515		1,471,734,800,000.00		14,717,348	2,450,000.00
ING170	On	18/03/2013	Spot Bond			100.00000	68.42105	100.00000	67.40741			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	68.16479	100.00000	100.00000		15,600,000,000,000.00		156,000,000	156,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	92.39347	100.00000	91.48095			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.01668	100.00000	61.41792			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.17523	100.00000	41.76804			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.17523	100.00000	41.76804			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.77617	100.00000	44.34386			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	43.43540	100.00000	43.01145			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.36940	100.00000	26.45294			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.80260	100.00000	21.59209			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.86152	100.00000	39.47246			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.77840	100.00000	17.55741			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	12.05847	100.00000	11.90859			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.69042	100.00000	9.56998			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.95876	8.80000	103.86096			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	40.15559	100.00000	39.80320			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.83468	100.00000	13.70110			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	16.12758	100.00000	15.98605			0.00	0	14,999,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.18646	100.00000	21.97224			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.34706	100.00000	20.23492			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.70875	100.00000	22.50838			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.69034	100.00000	9.59576		1,000,000,000,000.00	0.00	10,000,000	5,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.22327	100.00000	8.14301			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.41649	2.75000	100.38668			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.89570	2.60000	102.83301			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	52.72101	100.00000	51.74728			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.89188	100.00000	9.06682			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.34041	100.00000	11.14225			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.16457	100.00000	9.98695			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.36298	100.00000	0.35656			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	74.79183	100.00000	74.13191			0.00	0	130,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.71994	100.00000	65.08541			300,000,000,000.00	3,000,000	1,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.95250	100.00000	19.77740			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.72539	100.00000	10.62184			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.78744	2.60000	101.71242			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.18699			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.13439			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.19231			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.69274	100.00000	51.23539			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	47.82540	100.00000	47.40227			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	99.45504	100.00000	98.38275			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	97.59358	100.00000	96.56085			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	95.80052	100.00000	94.80519			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.11224			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	92.40506	100.00000	91.47870			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	90.79602	100.00000	89.90148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	89.24205	100.00000	88.37772			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	87.74038	100.00000	86.90476			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	82.20721	100.00000	81.47321			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	78.49462	100.00000	100.00000			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	77.33051	100.00000	100.00000			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	76.20042	100.00000	100.00000			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	75.10288	100.00000	100.00000			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	74.03651	100.00000	100.00000			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	73.00000	100.00000	100.00000			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	71.99211	100.00000	100.00000			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.01167	100.00000	100.00000			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	70.05758	100.00000	100.00000			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	69.12879	100.00000	100.00000			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	68.22430	100.00000	100.00000			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	67.21915	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
IVA313	On	28/03/2013	Spot Bond			100.00000	70.50954	100.00000	100.00000			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.57844	100.00000	100.00000			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.65964	100.00000	100.00000			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.75297	100.00000	100.00000			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	64.98066	100.00000	100.00000			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	64.85737	100.00000	100.00000			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	64.73432	100.00000	100.00000			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	64.61151	100.00000	100.00000			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	64.48892	100.00000	100.00000			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	64.36657	100.00000	100.00000			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	64.24445	100.00000	100.00000			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.12257	100.00000	100.00000			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.00091	100.00000	100.00000			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	63.87949	100.00000	100.00000			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	63.75829	100.00000	100.00000			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	63.63733	100.00000	100.00000			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	63.51659	100.00000	100.00000			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	63.39609	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
IVA331	On	24/05/2013	Spot Bond			100.00000	63.27581	100.00000	100.00000			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	63.15576	100.00000	100.00000			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.04859	100.00000	100.00000			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	53.33486	100.00000	100.00000			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	52.63056	100.00000	100.00000			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	51.93556	100.00000	100.00000			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.24973	100.00000	100.00000			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	50.57297	100.00000	100.00000			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	41.94320	100.00000	100.00000			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	35.25282	100.00000	100.00000			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	33.26887	100.00000	100.00000			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	32.31916	100.00000	100.00000			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	31.76240	100.00000	100.00000			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	31.39656	100.00000	100.00000			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	31.13784	100.00000	100.00000			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	30.94519	100.00000	100.00000			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	30.79618	100.00000	100.00000			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	30.67749	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
IVA349	On	05/12/2013	Spot Bond			100.00000	30.58071	100.00000	100.00000			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	30.50030	100.00000	100.00000			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	30.43243	100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.08235	100.00000	66.25309			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.03847	100.00000	7.96086			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.16584	100.00000	29.87459			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.43654	100.00000	11.23669			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	94.94178	100.00000	93.01404			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	60.61778	100.00000	59.55852			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	83.42587	100.00000	81.99367			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.62999	100.00000	64.00599			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.24988	100.00000	63.62955			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	78.31984	100.00000	77.69076			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.45544	100.00000	73.88816			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.43172	100.00000	2.39476			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	76.59385	100.00000	75.97863			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	71.59191	100.00000	70.96022			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.70605	100.00000	18.54189			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	43.30142	100.00000	42.88333			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.90458	100.00000	16.74137			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.15338	100.00000	14.92675			0.00	0	8,798,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	74.64213	100.00000	74.03651			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.13439			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	47.82540	100.00000	47.40227			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.11828			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.51992			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	89.24205	100.00000	88.37772			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	60.35121	100.00000	59.29661			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	82.57919	100.00000	81.83857			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.70854			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.16806	100.00000	64.53886			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.86651	100.00000	31.55884			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	58.14781	100.00000	57.58639			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	27.70073	100.00000	27.43329			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	98.80428	100.00000	97.76150			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027 On	07/10/2014	Spot Bond			100.00000	23.33361	100.00000	23.10833			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.32048	100.00000	17.10519			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	92.99876	100.00000	92.08477			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	93.13856	100.00000	92.22094			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	43.19289	100.00000	42.77586			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.01447	100.00000	96.01174			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.51692	100.00000	86.69901			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.22021	100.00000	42.80292			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	88.86960	100.00000	88.03318			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.06280	100.00000	40.66634			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.55951	100.00000	31.25481			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.81067	100.00000	21.59779			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.60083	100.00000	21.39228			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.53815	100.00000	4.38739			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.52087	100.00000	10.71141			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.19251	8.00000	109.09895			0.00	0	51,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.44545	100.00000	82.70040			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.17550	100.00000	19.97857			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1On	05/10/2014	Spot Bond			100.00000	28.04664	100.00000	27.79917			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	28.11034	100.00000	27.86231			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	14.03345	100.00000	13.90964			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.31047	100.00000	9.22876			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.16040	100.00000	9.08002			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	104.05560	8.59000	103.96000			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.05489	9.34000	101.95368			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.20032	10.01000	102.09187			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.57650	100.00000	26.34200			0.00	0	78,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.84121	100.00000	11.72563			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.25042	100.00000	7.17965			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.59612	100.00000	10.49270			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.90746	100.00000	16.75664			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.15604	100.00000	16.94046			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.78650	8.78500	102.68997			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	57.77055	100.00000	57.20668			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.55609	8.00000	104.46650			0.00	0	9,199,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.87715	100.00000	32.58863			0.00	0	4,198,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015	Spot Bond			100.00000	20.38461	100.00000	20.20573			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.75870	100.00000	13.63796			0.00	0	4,299,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	48.96359	100.00000	48.53156			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	76.35983	100.00000	75.72614			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	67.46765	100.00000	66.97248			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.40914	100.00000	6.34725			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10966	100.00000	0.10860			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.71333	100.00000	6.64851			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.79629	100.00000	6.73067			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.29853	100.00000	6.23771			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.36489	100.00000	6.30344			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.47551	100.00000	6.41299			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.53081	100.00000	6.46776			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.59719	100.00000	6.53348			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.76311	100.00000	6.69781			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.87372	100.00000	6.80735			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.99539	100.00000	6.92785			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020	Spot Bond			100.00000	7.10601	100.00000	7.03740			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.16131	100.00000	7.09218			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.82500	100.00000	7.74945			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.59930	100.00000	8.51627			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10966	100.00000	0.10860			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10966	100.00000	0.10860			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.24676	100.00000	29.95474			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.54777	100.00000	21.33973			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.38594	100.00000	20.18911			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.23485	100.00000	9.14569			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	16.27327	100.00000	15.98891			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	9.10027	100.00000	8.94125			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	18.81985	100.00000	18.65197			0.00	0	14,398,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.61835	100.00000	15.46590			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.12026	100.00000	12.01214			0.00	0	10,895,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02293	100.00000	0.02276			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	64.44102	100.00000	63.81884			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.04610	100.00000	24.82510			0.00	0	9,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.02666	100.00000	17.85260			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.21797	100.00000	9.12897			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.61340	100.00000	39.46693			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	37.33372	100.00000	30.89917			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	14.73080	100.00000	19.25988			0.00	0	10,098,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.03458	100.00000	12.60402			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	77.75872	100.00000	79.25819			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	94.02191	100.00000	93.08404			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	84.76847	100.00000	83.99960			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.36530	100.00000	26.16578			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.30212	100.00000	33.05010			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.14283	100.00000	24.95270			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.84393	100.00000	23.66399			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.07359	100.00000	20.87013			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	83.72927	100.00000	82.97833			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	81.44500	100.00000	65.95797			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	66.41452	100.00000	65.77329			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	66.41452	100.00000	65.77329			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.41452	100.00000	65.77329			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.57914	100.00000	17.40941			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.89199	100.00000	18.70959			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.50718	100.00000	18.32849			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.82449	100.00000	15.67004			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.03128	100.00000	10.94803			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.34057	100.00000	12.22013			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.86541	100.00000	10.78341			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.77627	100.00000	13.64326			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.49022	100.00000	14.35031			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.69765	100.00000	13.56540			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.30185	100.00000	13.17341			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	96.65197	100.00000	95.99335			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.86454	100.00000	7.80503			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	57.74232	100.00000	57.18482			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	38.33944	100.00000	38.03341			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	38.27185	100.00000	37.96637			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	18.37603	100.00000	21.25782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On	15/08/2017			100.00000	10.26556	100.00000	10.08617			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.72643	100.00000	18.55939			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.20667	100.00000	82.46541			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	86.27944	100.00000	85.51080			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.47329	100.00000	50.02305			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.89713	100.00000	39.54701			0.00	0	5,799,000.00
NED9	On	06/07/2017			100.00000	9.02929	100.00000	8.94211			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.53295	100.00000	20.35276			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.09321	100.00000	10.98611		200,000,000,000.00	2,000,000	1,000,000.00	
NET41	On	16/02/2013			100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.64026	100.00000	9.46997			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.38693	100.00000	10.29195			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.90103	100.00000	10.80536			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.42834	100.00000	11.31800			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.97489	6.82500	98.90211			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.78019	6.58500	99.70938			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	58.57691	100.00000	58.01136			0.00	0	0.00
NQ1A15	On	22/05/2015			100.00000	16.75159	100.00000	16.54337			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.64532	100.00000	11.53288			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.81372	6.92500	99.73926			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	58.76770	100.00000	58.20030			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.97728	100.00000	16.76624			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.86229	100.00000	11.74776			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.85314	7.32500	99.77440			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	59.02207	100.00000	58.45222			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.39301	100.00000	17.17681			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	87.73914	100.00000	86.91723			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	59.05917	100.00000	58.48895			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	87.86857	100.00000	87.04544			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	59.27115	100.00000	58.69889			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	87.93329	100.00000	87.10956			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	59.53612	100.00000	58.96130			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	59.88059	100.00000	59.30244			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.13923	100.00000	9.05099			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.14236	8.21500	99.05476			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	57.54896	100.00000	57.02543			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014 On	30/04/2014	Spot Bond			100.00000	39.87883	100.00000	39.52887			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.45950	100.00000	16.31428			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.99800	100.00000	16.84884			0.00	0	8,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.02886	100.00000	7.95544			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.87537	100.00000	15.73530			0.00	0	12,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.51674	100.00000	63.89384			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.42994	100.00000	31.12648			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.26178	100.00000	30.95994			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.98587	100.00000	10.87980			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.74633	100.00000	21.53637			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	62.26391	100.00000	61.17588			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	19.23934	100.00000	18.90314			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.17986	100.00000	13.05261			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.23572	100.00000	13.10793			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.26924	100.00000	13.14112			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.07361	100.00000	13.93773			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.96736	100.00000	14.82285			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			Spot Bond	100.00000	20.55329	100.00000	20.35484		0.00	0	0.00
OML01	On	27/10/2015			Spot Bond	100.00000	19.91294	100.00000	19.73725		0.00	0	97,298,000.00
OTCA05	On	30/04/2013			Spot Bond	100.00000	62.77133	100.00000	62.16527		0.00	0	0.00
OTCA06	On	30/04/2014			Spot Bond	100.00000	30.87985	100.00000	30.58171		0.00	0	0.00
OTCA07	On	30/04/2013			Spot Bond	100.00000	62.68748	100.00000	62.08224		0.00	0	0.00
OTCA08	On	30/04/2014			Spot Bond	100.00000	30.65354	100.00000	30.35758		0.00	0	100,000,000.00
OTCA10	On	30/04/2017			Spot Bond	100.00000	13.04217	100.00000	12.91625		0.00	0	0.00
OTCA1U	On	31/10/2012			Spot Bond	100.00000	93.21359	100.00000	92.29295	90,465,517,200,000.00	904,655,172	904,655,172.00	
OTCA2U	On	31/07/2016			Spot Bond	100.00000	4.99408	100.00000	4.90682		0.00	0	0.00
OTCB1U	On	31/10/2012			Spot Bond	100.00000	93.58905	100.00000	92.66471		0.00	0	0.00
PBET01	On	13/09/2015			Spot Bond	100.00000	12.78813	100.00000	12.69135		0.00	0	0.00
PCF03	On	06/04/2015			Spot Bond	100.00000	20.00035	100.00000	19.80725		0.00	0	0.00
PCF03U	On	02/03/2016			Spot Bond	100.00000	5.81652	100.00000	5.75975		0.00	0	0.00
PMM02	On	13/06/2013			Spot Bond	100.00000	55.01076	100.00000	54.31951		0.00	0	0.00
PMM03	On	27/09/2012			Spot Bond	100.00000	99.45504	100.00000	98.38275		0.00	0	0.00
PNP03	On	21/02/2013			Spot Bond	100.00000	71.01167	100.00000	70.46332		0.00	0	0.00
PNP05	On	21/08/2013			Spot Bond	100.00000	51.52717	100.00000	51.07128		0.00	0	0.00
PNP06	On	21/11/2012			Spot Bond	100.00000	88.77846	100.00000	87.94486		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.59856	100.00000	26.33894			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	85.93868	100.00000	85.17478			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	82.98942	100.00000	82.25174			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	55.25915	100.00000	54.71978			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	55.40918	100.00000	54.86836			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	55.60422	100.00000	55.06150			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	83.03034	100.00000	82.29229			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	26.73625	100.00000	26.47529			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	86.12486	100.00000	85.35931			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	55.65924	100.00000	55.11597			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	55.91430	100.00000	55.36854			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	83.10195	100.00000	82.36327			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.04401	100.00000	26.78004			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	56.10935	100.00000	55.56168			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	83.28609	100.00000	82.54576			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.38418	100.00000	27.11689			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	56.50943	100.00000	55.95787			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	40.96543	100.00000	40.56991			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.83105			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.85538			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.95272			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.14104	13.50000	106.83829			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.20058	100.00000	20.02038			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00218	100.00000	0.00216			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			5.38500	122.38556	5.42000	122.20566		124,962,425,250,000.00	205,650,000	24,406,276,774.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.14104	13.50000	106.83829			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	8.97803	100.00000	8.89795			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.14104	13.50000	106.83829			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.99024	100.00000	3.95464			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	56.44247	100.00000	55.94714			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.46000	129.11759	7.51000	128.50303		63,677,710,865,500.00	535,886,175	10,388,939,391.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00097	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			212.23115	101.25303	212.07130	99.67316		88,924,851,850,000.00	419,000,000	1,217,000,000.00	
R197	On	07/12/2023	Spot Bond			1.38000	273.76342	1.42000	272.66633		97,731,600,000.00	70,820,000	143,823,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.87000	110.41455	4.90500	110.27896			4,457,851,900,000.00	915,370,000	1,359,313,000.00
R202	On	07/12/2033	Spot Bond			1.95000	204.03182	1.95000	203.92244			47,607,300,000.00	24,414,000	1,195,090,000.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.78002	8.00000	98.69444			12,364,800,000,000.00	545,600,000	3,096,487,000.00
R203	On	15/09/2017	Spot Bond			5.80500	110.65504	5.86000	110.33568			20,209,492,170,000.00	481,394,000	7,402,980,000.00
R204	On	21/12/2018	Spot Bond			6.10000	111.81953	6.16000	111.42062			27,319,463,611,200.00	478,600,592	6,450,811,343.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.59319	8.75000	100.49804			4,459,000,000,000.00	509,600,000	1,067,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	31.31492	100.00000	31.01257			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.01500	104.55645	5.05000	104.45514			9,869,520,000,000.00	968,000,000	2,702,702,000.00
R207	On	15/01/2020	Spot Bond			6.43000	106.12529	6.49000	105.69715			20,913,706,172,000.00	252,520,400	7,938,223,000.00
R208	On	31/03/2021	Spot Bond			6.62000	100.74514	6.67000	100.35068			24,982,789,024,000.00	773,835,200	9,095,265,707.00
R209	On	31/03/2036	Spot Bond			8.26500	79.16721	8.31000	78.71132			30,803,258,280,000.00	726,952,000	7,499,508,836.00
R210	On	31/03/2028	Spot Bond			1.71000	154.92684	1.71000	154.84782			8,283,240,000.00	4,844,000	61,944,000.00
R211	On	31/01/2017	Spot Bond			0.51000	121.74810	0.53000	121.60110			103,461,660,000.00	202,866,000	1,694,386,000.00
R212	On	31/01/2022	Spot Bond			1.33000	125.87203	1.34000	125.70868			167,066,620,000.00	125,614,000	1,000,317,000.00
R213	On	28/02/2031	Spot Bond			8.01500	90.78680	8.07000	90.22225			10,529,706,250,000.00	313,750,000	3,587,192,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.44274	6.50000	100.37176			15,098,102,500,000.00	322,785,000	5,474,127,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	68.09701	100.00000	67.59259			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	45.45130	100.00000	45.04585			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	30.30086	100.00000	30.03056			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.20058	100.00000	20.02038			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.46705	100.00000	13.34692			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.97803	100.00000	8.89795			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.98536	100.00000	5.93196			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.99024	100.00000	3.95464			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.04386			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.97854	100.00000	54.49344			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.65236	100.00000	36.32896			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.43491	100.00000	24.21931			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.28994	100.00000	16.14620			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.85996	100.00000	10.76414			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.23997	100.00000	7.17609			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.82665	100.00000	4.78406			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.21777	100.00000	3.18937			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.14518	100.00000	2.12625			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.43012	100.00000	1.41750			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.95341	100.00000	0.94500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	0.63561	100.00000	0.63000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.42374	100.00000	0.42000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28249	100.00000	0.28000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18833	100.00000	0.18667			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12555	100.00000	0.12444			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08370	100.00000	0.08296			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05580	100.00000	0.05531			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03720	100.00000	0.03687			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02480	100.00000	0.02458			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01653	100.00000	0.01639			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01102	100.00000	0.01093			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00735	100.00000	0.00728			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00490	100.00000	0.00486			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00327	100.00000	0.00324			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00218	100.00000	0.00216			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00145	100.00000	0.00144			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00097	100.00000	0.00096			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00065	100.00000	0.00064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.25214	100.00000	39.85926			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	65.38887	100.00000	64.75755			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.84596	100.00000	14.70262			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.70149	100.00000	18.46904			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.28914	100.00000	2.24913			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	84.27865	100.00000	83.51766			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	56.35511	100.00000	55.64696			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	56.35511	100.00000	55.64696			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	48.37086	100.00000	47.51640			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.78105	100.00000	18.33124			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	70.24631	100.00000	69.89683			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	68.61336	100.00000	68.61333			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	95.83254	100.00000	94.85216			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	23.15941	100.00000	22.93581			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.50918	5.87500	103.44407			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	90.28737	100.00000	89.42544			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On	20/08/2015	Spot Bond			100.00000	17.26421	100.00000	16.96252			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	27.57637	100.00000	27.30721			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	86.59284	100.00000	85.79476			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	86.73041	100.00000	85.93104			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.10711	100.00000	23.87436			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.48849	100.00000	11.39778			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.21819	100.00000	13.09057			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.16500	100.00000	15.01858			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.16500	100.00000	15.01858			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	66.71787	100.00000	65.55201			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	56.10858	100.00000	55.12812			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	51.40697	100.00000	50.49888			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99929	100.00000	49.99910			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	40.39739	100.00000	40.00310			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.61174	100.00000	35.33056			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.00698	100.00000	21.79451			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.91955	5.25000	100.86272			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.62762	100.00000	0.62149			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.05208			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.73401	100.00000	2.70761			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	94.84536	100.00000	94.06953			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.20410	100.00000	14.07877			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.30981	100.00000	8.24692			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.15402	100.00000	87.32237			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.26865	100.00000	17.11710		304,000,000,000.00	3,040,000	32,740,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.11864	100.00000	10.02094			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.97152	8.00000	109.87727			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.29126	100.00000	8.21120		600,000,000,000.00	6,000,000	3,000,000.00	
SBK16	On	15/03/2023	Spot Bond			100.00000	7.36324	100.00000	7.29137			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.52460	100.00000	7.43005			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.08270	100.00000	22.88014		40,328,541,200,000.00	403,285,412	217,641,706.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	71.09739	100.00000	70.47006			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.21249	100.00000	13.09592			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.24955	5.75000	123.59005			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	47.31272	100.00000	46.89067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	66.92447	100.00000	66.33396			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	68.95459	100.00000	68.44756			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.06403	100.00000	9.97425			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.57183	100.00000	21.37940			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	67.99257	100.00000	67.39264			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.96653	100.00000	7.88878			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.10395	100.00000	27.82964			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.06729	100.00000	23.98833			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.81893	100.00000	11.52227			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.63186	100.00000	66.96631			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.55272	100.00000	41.15153			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.55048	100.00000	14.89695			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.54093	100.00000	41.13986			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	11.15503	100.00000	11.04734			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.70987	100.00000	7.52541			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.94920	100.00000	0.94082			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.94073	100.00000	7.99970			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.61201	100.00000	12.50073			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.60743	10.05000	103.49707			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.55021	100.00000	9.43150			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.23590	100.00000	20.04052			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.88946	100.00000	9.76653			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.59475	100.00000	7.52141			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.92965	8.00000	104.86963			0.00	0	3,897,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.75435	100.00000	10.65997			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.55851	100.00000	11.45708			0.00	0	1,599,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	75.67057	100.00000	75.00650			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.74414	100.00000	17.58842			0.00	0	4,399,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	65.56087	100.00000	64.96446			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.02868	100.00000	6.96667			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.69765	100.00000	5.64765			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	10.82297	100.00000	10.71733			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	83.90078	100.00000	83.21024			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	71.56863	100.00000	71.01167			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.30770	100.00000	2.28517			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.04633	100.00000	0.04587			0.00	0	0.00
SHPCBLOn		03/04/2017			6.50000	100.98286	6.50000	100.93556			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	9.69558	100.00000	9.60095			0.00	0	49,000,000.00
SHS02	On	29/06/2013			100.00000	65.80822	100.00000	65.17285			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	17.09143	100.00000	16.92641			0.00	0	0.00
SHS04	On	29/06/2017			100.00000	9.47170	100.00000	9.38025			0.00	0	0.00
SHS05	On	29/06/2017			8.75000	102.86009	8.75000	102.79548			0.00	0	799,000.00
SLI1	On	15/08/2013			100.00000	54.44805	100.00000	53.97023			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	14.41060	100.00000	14.28414			0.00	0	8,200,000.00
SMF1	On	27/06/2013			100.00000	60.58647	100.00000	60.05190			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	10.06403	100.00000	9.97425			0.00	0	9,200,000.00
SPDA1	On	21/08/2014			100.00000	28.22798	100.00000	27.95544			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	10.63084	100.00000	10.52820			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	15.64494	100.00000	15.49388			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.56957	100.00000	8.48684			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.02386	100.00000	15.88247			0.00	0	230,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.95143	100.00000	16.74073			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.72320	100.00000	9.62829			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.39392	100.00000	9.30323			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.07540	100.00000	8.96260		800,000,000,000.00	8,000,000	2,000,000.00	
SSN004	On	31/03/2021	Spot Bond			100.00000	6.75682	100.00000	6.68739			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	99.88639	6.75000	99.79559			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.33993	100.00000	24.18735			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.40313	7.25000	101.32466			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.70183	100.00000	9.57991			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.24175	8.75000	98.14883			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.36153	13.50000	100.21677			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.45086	100.00000	2.41220			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	85.68075	100.00000	84.88372			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.25773			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.25773			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.10288			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.56863			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.42857			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	71.15010	100.00000	70.59961			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.46332			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.19231			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.19231			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.19231	100.00000	69.65649			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.01167			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.69274	100.00000	51.23539			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.69274	100.00000	51.23539			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.61336			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.93178	100.00000	47.50770			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.82540	100.00000	47.40227			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.69274	100.00000	51.23539			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.69274	100.00000	51.23539			0.00	0	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	98.38275	100.00000	97.33333			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	94.55959	100.00000	93.58974			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	93.83033	100.00000	92.87532			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	98.38275	100.00000	97.33333			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.02439			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.32057			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.11217			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.69834			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.69834			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	86.69834	100.00000	85.88235			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	86.69834	100.00000	85.88235			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.69834			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.28037			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	85.28037	100.00000	84.49074			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			100.00000	81.29176	100.00000	80.57395			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			100.00000	93.83033	100.00000	92.87532			0.00	0	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	26.14055	100.00000	25.90990			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	13.35364	100.00000	13.23582			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.25922	100.00000	32.96734			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.69198	100.00000	35.37359			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	75.41322	100.00000	74.79508			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	73.14629	100.00000	72.56461			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.29176			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	68.22430	100.00000	67.71800			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.63871	6.27500	100.57065			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.11715	100.00000	64.48844			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.17637	100.00000	63.55675			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.16078	100.00000	16.00475			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.65184	8.00000	103.56351			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.27723			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.21562	6.27000	100.14745			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.33042	100.00000	40.01199			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.55974	100.00000	40.05558			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	92.87532	100.00000	91.93955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.59259	100.00000	8.48578			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.84075	100.00000	8.73086			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.11582	100.00000	9.03582			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.37430	100.00000	9.25777			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.51583	100.00000	10.38513			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.23090	100.00000	15.04158			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	95.51265	100.00000	94.53802			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.22904	100.00000	12.11097			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	95.44327	100.00000	94.46936			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	96.39105	100.00000	95.40746			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	95.64199	100.00000	94.66606			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	95.90069	100.00000	94.92212			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.47726	100.00000	7.40508			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.00925	100.00000	7.93192			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.36391	100.00000	8.28315			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.07321	100.00000	8.98561			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.54608	100.00000	9.45391			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.55851	100.00000	14.41795			0.00	0	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	11.89827	100.00000	11.78340			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	14.23560	100.00000	14.09816			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	12.17201	100.00000	12.05449			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	8.18658	100.00000	8.10754			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	8.30479	100.00000	8.22461			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	8.36391	100.00000	8.28315			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	11.98952	100.00000	11.87375			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	12.17201	100.00000	12.05449			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	12.79933	100.00000	12.67575			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	8.95499	100.00000	8.86853			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	12.79933	100.00000	12.67575			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	13.71180	100.00000	13.57941			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	10.13717	100.00000	10.03929			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	13.65477	100.00000	13.52293		1,400,000,000,000.00	14,000,000	7,000,000.00	
THE9D1	On	18/07/2016			100.00000	18.21710	100.00000	18.04121			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	14.86587	100.00000	14.72234			0.00	0	0.00
THE9D3	On	18/07/2016			100.00000	18.38819	100.00000	18.21065			0.00	0	0.00
TL13	On	31/12/2013			100.00000	44.43550	100.00000	44.00649			0.00	0	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	27.31450	100.00000	27.07349			0.00	0	3,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.49863	6.00000	103.43274			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.83701	100.00000	13.71558		2,000,000,000,000.00		20,000,000	994,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.82859	100.00000	10.73199		200,000,000,000.00		2,000,000	287,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.77882	100.00000	14.64913			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.30961	100.00000	10.21914			0.00	0	154,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.95765	100.00000	11.85271			0.00	0	29,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.50961	100.00000	7.36931			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.68644	100.00000	7.54284			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.91043	100.00000	7.76265			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.93401	100.00000	7.78578			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.04215	100.00000	8.87322			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.37863	100.00000	15.09132			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.86178	10.00000	99.75134			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.86522	9.75000	99.75753			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.86748	100.00000	9.76273			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.13439			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.19231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2013	Spot Bond			100.00000	53.23367	100.00000	52.83083			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.42063			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.60902			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.11224			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.35191			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	78.49462	100.00000	77.82516			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	59.31938	100.00000	58.87049			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.42063			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.36118	100.00000	11.25983			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	91.02945	100.00000	90.17471			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.55884	100.00000	31.25414			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.05278	100.00000	12.92675			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.92486	100.00000	19.82377			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.11840	100.00000	12.01030			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	90.81388	100.00000	89.93219			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.22238	100.00000	41.81473			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	90.84183	100.00000	89.95987			0.00	0	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	42.36181	100.00000	41.93431			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	90.94247	100.00000	90.05954			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.67668	100.00000	42.26464			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	15.84687	100.00000	17.76164			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.62537	100.00000	12.68455			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.34075	100.00000	10.43164			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.03335	100.00000	73.46929			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.88564	100.00000	12.78813			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.64004	100.00000	20.45891		20,000,000,000.00	0.00	200,000	66,700,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.05968	100.00000	11.94999			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.13148	100.00000	21.93726			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.77999	100.00000	13.65906			0.00	0	52,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.13031	100.00000	12.02386			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.90471	100.00000	11.80024			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.80445	100.00000	11.70085			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.00450	100.00000	46.58520			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.39805	100.00000	38.05925			0.00	0	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	10.63440	100.00000	10.54108			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.30320	100.00000	29.04464			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.92740	100.00000	23.71742			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.32451	100.00000	8.25106			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.07937	100.00000	16.92948			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.61099	100.00000	10.51787			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33880	100.00000	0.33582			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.54145	100.00000	6.49194			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02634	100.00000	0.02614			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.54145	100.00000	6.49194			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.55959			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.55959			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.52725	100.00000	17.39461			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.93125	100.00000	17.79556			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.81007	100.00000	16.68286			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.81007	100.00000	16.68286			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.93957	100.00000	15.81895			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.93957	100.00000	15.81895			0.00	0	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	15.08548	100.00000	14.97133			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.08548	100.00000	14.97133			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.19605	100.00000	14.08863			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.19605	100.00000	14.08863			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.38445	100.00000	13.28317			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.38445	100.00000	13.28317			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.59531	100.00000	12.50000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.59531	100.00000	12.50000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.92197	100.00000	11.83199			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.28485	100.00000	11.19968			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.43702	100.00000	8.37317			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.96979	100.00000	7.90948			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.49989	100.00000	7.44314			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.49989	100.00000	7.44314			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.09803	100.00000	7.04431			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.70495	100.00000	6.65421			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.30963	100.00000	6.26188			0.00	0	0.00
Total for j-Bonds :											634,769,006,892,700.00	,710,983,643	103,849,121,973.00	

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:									14,769,788,842,958.00	11,139,857	03,850,311,505.00
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