



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/09/2012

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			8.34820	8.34820	8.26450	8.26450		15.24	335,372,238.60	40,173	285,390.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			521.09750	0.52110	592.316	14.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			56.59750	0.05660	44.116	14.62	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			409.11940	0.40912	472.911	14.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			94.61940	0.09462	74.711	14.64	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			375.02140	0.37502	435.945	14.64	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			110.52140	0.11052	87.745	14.64	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			9.50850	0.00951	10.800	24.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,145.00850	2.14501	2,062.600	24.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			3.08070	0.00308	3.897	26.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,838.58070	2.83858	2,755.697	26.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			43.39660	0.04340	50.818	19.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			1,008.89660	1.00890	932.618	19.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			42.11030	0.04211	49.269	19.50	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,027.61030	1.02761	951.069	19.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			29.44710	0.02945	34.039	20.72	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,264.94710	1.26495	1,185.839	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			62.10810	0.06211	73.380	18.25	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			797.60810	0.79761	725.180	18.25	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			61.12180	0.06112	72.181	18.30	18,045.23	250	250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			806.62180	0.80662	733.981	18.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			53.04500	0.05305	62.364	18.75	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			888.54500	0.88855	814.164	18.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			94.17430	0.09417	112.232	17.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			579.67430	0.57967	514.032	17.01	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			86.45140	0.08645	102.900	17.26	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			621.95140	0.62195	554.700	17.26	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			73.09870	0.07310	86.725	17.75	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			708.59870	0.70860	638.525	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			147.61730	0.14762	176.952	15.90	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			383.11730	0.38312	328.752	15.90	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			122.81820	0.12282	147.443	16.34	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			458.31820	0.45832	399.243	16.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			102.69240	0.10269	122.886	16.79	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			538.19240	0.53819	474.686	16.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			213.40200	0.21340	254.433	15.05	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			248.90200	0.24890	206.233	15.05	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			205.71120	0.20571	245.335	15.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			261.21120	0.26121	217.135	15.13	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			194.67000	0.19467	232.219	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			280.17000	0.28017	234.019	15.24	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			342.64270	0.34264	400.537	14.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			128.14270	0.12814	102.337	14.65	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			312.02770	0.31203	366.755	14.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			147.52770	0.14753	118.555	14.66	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			233.82870	0.23383	278.442	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			219.32870	0.21933	180.242	14.86	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.45440	8.45440	8.36930	8.36930		15.83	1,859,968.00	220	27,583.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			43.45430	0.04345	46.465	24.29	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,524.15430	2.52415	2,442.065	24.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			111.72070	0.11172	122.888	19.83	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,292.42070	1.29242	1,218.488	19.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			66.89800	0.06690	72.784	22.14	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,897.59800	1.89760	1,818.384	22.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			52.39700	0.05240	56.488	23.30	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,233.09700	2.23310	2,152.088	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			215.57990	0.21558	239.987	17.27	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			696.27990	0.69628	635.587	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			168.52280	0.16852	186.841	18.20	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			899.22280	0.89922	832.441	18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			133.38800	0.13339	147.395	19.12	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,114.08800	1.11409	1,042.995	19.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			541.69770	0.54170	602.622	14.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			172.39770	0.17240	148.222	14.54	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			485.35740	0.48536	539.094	14.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			216.05740	0.21606	184.694	14.71	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			238.84330	0.23884	266.451	16.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			619.54330	0.61954	562.051	16.91	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.54960	8.54960	8.46150	8.46150		16.42	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			369.93910	0.36994	404.137	17.00	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			648.43910	0.64844	594.537	17.00	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			367.00950	0.36701	400.922	17.03	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			655.50950	0.65551	601.322	17.03	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			364.10500	0.36410	397.740	17.06	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			662.60500	0.66260	608.140	17.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.69810	8.69810	8.60420	8.60420		17.24	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			912.44880	0.91245	983.870	15.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			308.24880	0.30825	285.770	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			516.35140	0.51635	559.162	18.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			912.15140	0.91215	861.062	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84480	8.84480	8.74620	8.74620		17.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,215.18610	1.21519	1,281.110	15.84	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			468.98610	0.46899	436.310	15.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.45400	9.45400	9.33620	9.33620		18.86	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.34820	8.34820	8.26450	8.26450		15.24	292,187.00	35	1,343.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			21,340.19560	0.21340	25,537.757	15.11	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			24,890.19560	0.24890	20,717.757	15.11	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			12,509.09380	0.12509	15,015.857	16.30	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			45,059.09380	0.45059	39,195.857	16.30	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.45440	8.45440	8.36930	8.36930		15.83	42,272.00	5	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			25,440.13960	0.25440	28,391.010	16.69	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			57,510.13960	0.57510	51,951.010	16.69	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.54960	8.54960	8.46150	8.46150		16.42	42,748.00	5	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			36,993.90750	0.36994	40,413.655	17.00	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			64,843.90750	0.64844	59,453.655	17.00	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			36,700.95240	0.36701	40,092.220	17.03	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			65,550.95240	0.65551	60,132.220	17.03	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			36,410.50090	0.36411	39,774.043	17.06	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			66,260.50090	0.66261	60,814.043	17.06	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.47590	13.47590	13.37860	13.37860		13.05	2,708,655.90	201	7,781.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,152.56720	1.15257	1,246.021	13.32	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			23.96720	0.02397	20.121	13.32	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			315.50960	0.31551	374.404	12.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			306.90960	0.30691	268.504	12.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			245.13040	0.24513	293.553	13.30	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			416.53040	0.41653	367.653	13.30	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			197.70970	0.19771	240.235	13.68	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			519.10970	0.51911	464.335	13.68	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			137.43300	0.13743	171.295	14.32	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			708.83300	0.70883	645.395	14.32	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			94.68950	0.09469	121.650	14.93	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			916.08950	0.91609	845.750	14.93	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.64390	13.64390	13.54420	13.54420		13.87	204,658.50	15	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			252.63590	0.25264	287.356	15.42	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,108.43590	1.10844	1,043.456	15.42	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			504.92470	0.50492	566.725	13.69	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			490.72470	0.49072	452.825	13.69	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			439.73610	0.43974	493.892	13.97	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			595.53610	0.59554	549.992	13.97	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			374.43080	0.37443	422.345	14.39	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			730.23080	0.73023	678.445	14.39	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.79370	13.79370	13.68830	13.68830		14.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			600.25460	0.60025	661.368	14.44	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			721.95460	0.72195	677.668	14.44	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			607.59350	0.60759	669.359	14.41	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			709.29350	0.70929	665.659	14.41	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			603.91450	0.60391	665.312	14.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			715.61450	0.71561	671.612	14.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10740	0.10740	0.10650	0.10650		17.23	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			204.12450	0.00204	228.656	17.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			554.12450	0.00554	488.656	17.23	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10890	0.10890	0.10790	0.10790		18.41	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,822.05840	0.01822	1,918.382	17.54	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			32.05840	0.00032	28.382	17.54	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			979.96130	0.00980	1,060.157	17.29	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			189.96130	0.00190	170.157	17.29	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			451.59160	0.00452	496.625	18.41	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			661.59160	0.00662	606.625	18.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.74670	10.74670	10.63400	10.63400		12.30	2,858,622.20	266	61,791.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,142.27030	1.14227	1,253.204	13.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			8.27030	0.00827	6.504	13.88	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			807.94810	0.80795	913.450	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			23.94810	0.02395	16.750	12.52	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			50.83890	0.05084	63.270	14.79	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			916.83890	0.91684	816.570	14.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			133.32930	0.13333	168.268	12.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			449.32930	0.44933	371.568	12.94	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			121.57560	0.12158	153.678	13.10	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			487.57560	0.48758	406.978	13.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			101.10240	0.10110	128.090	13.42	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			567.10240	0.56710	481.390	13.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			434.21160	0.43421	517.278	11.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			100.21160	0.10021	70.578	11.80	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			367.67190	0.36767	444.356	11.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			133.67190	0.13367	97.656	11.91	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			169.38540	0.16939	212.579	12.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			355.38540	0.35539	285.879	12.53	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.89520	10.89520	10.78090	10.78090		13.27	0.00	0	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			317.32250	0.31732	365.463	13.46	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			506.42250	0.50642	440.263	13.46	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.02880	11.02880	10.91130	10.91130		13.63	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			382.73380	0.38273	428.865	14.22	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			721.43380	0.72143	650.065	14.22	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			379.85860	0.37986	425.645	14.25	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			728.55860	0.72856	656.845	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			385.63450	0.38563	432.113	14.20	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			714.33450	0.71433	643.313	14.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.23890	11.23890	11.11550	11.11550		14.30	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			660.01120	0.66001	717.513	14.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			744.51120	0.74451	678.613	14.20	0.00	0	0.00
2025	On	01/11/2012	Bond Future			109.48906	109.48906	109.25024	109.25024			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			9,260.24000	9.26024	9,499.060		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			9,250.24000	9.25024	9,489.060		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			9,240.24000	9.24024	9,479.060		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.07144	108.07144	107.86077	107.86077			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,870.77000	8.87077	9,081.440		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			8,860.77000	8.86077	9,071.440		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			8,850.77000	8.85077	9,061.440		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			115.82603	115.82603	115.82456	115.82456			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,834.56000	11.83456	11,836.030		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			11,824.56000	11.82456	11,826.030		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			11,814.56000	11.81456	11,816.030		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			476.12500	476.12500	477.92700	477.92700			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			482.93000	482.93000	484.75500	484.75500			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			424.89500	424.89500	426.69500	426.69500			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			430.96700	430.96700	432.79100	432.79100			0.00	0	118.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.62360	8.62360	8.55780	8.55780		11.03	51,741.60	6	11,816.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			238.62830	0.23863	265.760	10.97	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			140.82830	0.14083	102.160	10.97	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.66790	8.66790	8.60240	8.60240		11.85	0.00	0	4,449.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			329.43820	0.32944	361.376	11.74	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			237.03820	0.23704	203.476	11.74	0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future			8.70860	8.70860	8.64130	8.64130			0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			108.70000	0.10870	41.400		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			118.70000	0.11870	51.400		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			98.70000	0.09870	31.400		0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future			8.75370	8.75370	8.68340	8.68340		12.78	0.00	0	2,150.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			365.96600	0.36597	387.267	13.07	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			572.56600	0.57257	523.567	13.07	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			362.67540	0.36268	383.729	13.09	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			579.27540	0.57928	530.029	13.09	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			359.41630	0.35942	380.224	13.11	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			586.01630	0.58602	536.524	13.11	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			8.99220	8.99220	8.89870	8.89870		14.29	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.47070	8.47070	8.38810	8.38810		11.86	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			191.33740	0.19134	248.906	11.83	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			153.23740	0.15324	128.206	11.83	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
CAD/ R On	18/03/2013	Foreign Exchange Future			8.55940	8.55940	8.47550	8.47550		11.73	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			209.28320	0.20928	243.687	12.02	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			373.78320	0.37378	324.287	12.02	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			206.11860	0.20612	240.083	12.05	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			380.61860	0.38062	330.683	12.05	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			203.00320	0.20300	236.530	12.08	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			387.50320	0.38750	337.130	12.08	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.09120	0.09120	0.07580	0.07580			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.08700	0.08700	0.07750	0.07750			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.05860	0.05860	0.06800	0.06800			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.07930	0.07930	0.10690	0.10690			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.12220	0.12220	0.09480	0.09480			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.05910	0.05910	0.08070	0.08070			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.11440	0.11440	0.10060	0.10060			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14500	0.14500	0.14480	0.14480			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.20070	0.20070	0.20060	0.20060			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.17270	0.17270	0.18020	0.18020			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.05850	0.05850	0.05300	0.05300			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.89460	8.89460	8.80790	8.80790		13.87	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			138.67050	0.13867	172.017	14.47	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			370.77050	0.37077	317.417	14.47	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.02320	9.02320	8.93490	8.93490		14.80	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Call			291.52540	0.29153	322.877	15.27	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			496.62540	0.49663	439.677	15.27	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			288.45150	0.28845	319.407	15.30	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			503.55150	0.50355	446.207	15.30	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			285.41380	0.28541	315.978	15.33	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			510.51380	0.51051	452.778	15.33	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry			8.26460	8.26460	8.18410	8.18410		13.63	0.00	2,000	0.00
DABC	On	01/10/2012	Any day expiry	8.17	Call			52.55700	0.05256	107.032	15.03	0.00	0	5,000.00
DABC	On	01/10/2012	Any day expiry	8.17	Put			38.45700	0.03846	12.432	15.03	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.23	Call			0.00000	0.00000	61.269	13.98	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.23	Put			0.00000	0.00000	26.669	13.98	0.00	2,000	2,000.00
DABC	On	01/10/2012	Any day expiry	8.35	Call			6.29180	0.00629	15.125	15.20	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Put			172.19180	0.17219	100.525	15.20	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Call			5.56760	0.00557	13.330	15.36	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Put			181.46760	0.18147	108.730	15.36	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Call			4.92610	0.00493	11.733	15.52	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Put			190.82610	0.19083	117.133	15.52	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Call			4.35820	0.00436	10.315	15.67	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Put			200.25820	0.20026	125.715	15.67	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry			6.86580	6.86580	6.80000	6.80000		13.50	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Call			0.00000	0.00000	96.934	14.37	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Put			0.00000	0.00000	21.134	14.37	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Call			0.00000	0.00000	89.392	14.23	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Put			0.00000	0.00000	23.592	14.23	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Call			0.00000	0.00000	82.094	14.08	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Put			0.00000	0.00000	26.294	14.08	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Call			0.00000	0.00000	55.669	13.50	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Put			0.00000	0.00000	39.869	13.50	0.00	5,000	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.29290	8.29290	8.18410	8.18410		13.00	0.00	3,500	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			784.10000	0.78410	892.900	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			464.10000	0.46410	572.900	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			334.10200	0.33410	442.900	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			0.00200	0.00000	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			0.00050	0.00000	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			535.90050	0.53590	427.100	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			6.64510	0.00665	42.900	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			72.54510	0.07255	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.27	Call			4.33170	0.00433	22.900	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.27	Put			90.23170	0.09023	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			0.02980	0.00003	0.000	13.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			325.92980	0.32593	217.100	13.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.32600	8.32600	8.21430	8.21430		14.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			28.62370	0.02862	44.844	17.22	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			534.32370	0.53432	438.843	17.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			388.02410	0.38802	490.365	14.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			23.72410	0.02372	14.365	14.49	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			128.01820	0.12802	188.771	14.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			163.71820	0.16372	112.771	14.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			55.53470	0.05553	86.526	16.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			351.23470	0.35123	270.526	16.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			816.03940	0.81604	927.132	16.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			1.73940	0.00174	1.132	16.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			505.37950	0.50538	613.116	15.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			11.07950	0.01108	7.116	15.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.36040	8.36040	8.24770	8.24770		15.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			117.12440	0.11712	157.172	16.03	0.00	0	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	30/11/2012	Any day expiry	8.51	Put			379.42440	0.37942	306.772	16.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			75.85590	0.07586	102.266	17.00	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			548.15590	0.54816	461.866	17.00	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			557.06620	0.55707	661.407	14.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			29.36620	0.02937	21.007	14.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			447.70630	0.44771	546.734	14.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			50.00630	0.05001	36.334	14.38	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.39380	8.39380	8.28040	8.28040		15.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			500.96470	0.50096	595.905	14.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			70.56470	0.07056	52.105	14.17	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			168.47450	0.16847	210.192	15.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			398.07450	0.39807	326.392	15.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			119.62370	0.11962	149.577	16.72	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			559.22370	0.55922	475.777	16.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			606.03280	0.60603	706.660	14.22	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			45.63280	0.04563	32.860	14.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.43100	8.43100	8.31710	8.31710		17.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			196.94890	0.19695	237.107	16.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			499.84890	0.49985	426.107	16.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			172.56960	0.17257	207.940	16.76	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			575.46960	0.57547	496.941	16.76	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			561.11000	0.56111	654.659	14.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			94.01000	0.09401	73.659	14.36	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			202.28520	0.20229	243.445	16.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			485.18520	0.48519	412.445	16.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			199.59670	0.19960	240.253	16.32	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			492.49670	0.49250	419.253	16.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.46180	8.46180	8.34750	8.34750		15.78	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			216.22750	0.21623	255.082	16.79	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			588.72750	0.58873	513.282	16.79	0.00	0	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	26/02/2013	Any day expiry	8.60	Call			248.32970	0.24833	292.733	16.34	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			500.82970	0.50083	430.933	16.34	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			245.45970	0.24546	289.378	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			507.95970	0.50796	437.578	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			242.62650	0.24263	286.062	16.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			515.12650	0.51513	444.262	16.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			609.57460	0.60957	701.741	14.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			112.07460	0.11207	89.941	14.46	0.00	0	6,245.00
EL28	On	01/11/2012	Bond Future			110.53096	110.53096	110.52939	110.52939			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,539.39000	4.53939	4,540.960		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			4,529.39000	4.52939	4,530.960		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			4,519.39000	4.51939	4,520.960		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.81858	88.58053	8.74878	89.18015			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,767.26000	3.76726	3,167.640		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.92026	89.81535	8.84817	90.42301			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,672.92000	2.67292	3,280.580		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,584.23000	2.58423	3,191.890		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Put			2,495.67000	2.49567	3,103.330		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			425.07600	425.07600	426.80500	426.80500			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			228,450.00000	22.84500	211,160.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			431.15000	431.15000	432.90300	432.90300			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			870.00000	0.08700	18,400.000		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			970.00000	0.09700	18,500.000		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			1,070.00000	0.10700	18,600.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			189.71000	189.71000	189.63900	189.63900			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			192.42200	192.42200	192.34800	192.34800			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			513.65700	513.65700	512.66500	512.66500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			520.85500	520.85500	519.84800	519.84800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.06000	94.94000	5.05000	94.95000			0.00	0	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.95000	95.05000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.90000	95.10000	4.88000	95.12000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.86000	95.14000	4.83000	95.17000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.82000	95.18000	4.78000	95.22000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.81000	95.19000	4.77000	95.23000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.82000	95.18000	4.78000	95.22000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.90000	95.10000	4.84000	95.16000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.02000	94.98000	4.94000	95.06000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.16000	94.84000	5.06000	94.94000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.31000	94.69000	5.21000	94.79000			0.00	0	0.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.56000	94.44000	5.37000	94.63000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.91650	6.91650	6.83430	6.83430		10.26	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				254.43040	0.25443	320.503	10.48	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				50.13040	0.05013	34.003	10.48	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				6.95950	6.95950	6.87750	6.87750		12.17	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				222.37940	0.22238	266.013	12.15	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				234.87940	0.23488	196.513	12.15	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				218.26380	0.21826	260.802	12.15	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				240.76380	0.24076	201.302	12.15	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				214.21720	0.21422	255.661	12.15	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				246.71720	0.24672	206.161	12.15	0.00	0	0.00
R023 On	01/11/2012	Bond Future				6.97251	107.07079	6.90729	107.56364			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call				999.75000	0.99975	506.900		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				1,074.59000	1.07459	581.740		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				1,149.36000	1.14936	656.510		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future			7.04209	108.56338	6.97431	109.06265			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			483.92000	0.48392	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	15.350		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			557.34000	0.55734	58.070		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			630.69000	0.63069	131.420		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.09763	105.97246	7.02743	106.47867			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			90.87000	0.09087	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			0.00000	0.00000	415.340		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			163.09000	0.16309	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			0.00000	0.00000	343.120		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			235.25000	0.23525	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			0.00000	0.00000	270.960		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.37604	123.16893	5.31387	123.35306		2.15	0.00	0	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,388.98000	1.38898	1,218.780	2.27	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			17.08000	0.01708	31.010	2.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,706.64000	2.70664	2,522.810	2.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.22000	0.00022	0.520	2.36	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.40022	124.88602	5.33060	125.07212		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,548.48000	2.54848	2,379.860	2.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			42.49000	0.04249	59.970	2.22	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.40700	119.60522	5.32914	119.79459		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			790.35000	0.79035	653.830	1.99	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			763.92000	0.76392	816.770	1.99	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			802.26000	0.80226	665.860	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			751.49000	0.75149	804.460	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			814.30000	0.81430	678.020	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			739.20000	0.73920	792.290	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.43459	130.46672	7.34418	131.39555		11.05	1,304,667.20	10	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,152.28000	5.15228	4,353.350	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			368.96000	0.36896	498.860	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,701.19000	6.70119	5,840.750	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			174.35000	0.17435	242.740	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,202.01000	11.20201	10,279.870	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			12.89000	0.01289	19.580	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,040.81000	14.04081	13,112.870	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1.52000	0.00152	2.410	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.50903	126.99581	7.41543	127.93696		11.93	634,979.05	5	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			7,307.58000	7.30758	6,561.970	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,587.40000	1.58740	1,782.940	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			9,632.89000	9.63289	8,819.630	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			935.13000	0.93513	1,063.020	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,778.51000	10.77851	9,940.140	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			720.80000	0.72080	823.580	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,959.65000	1.95965	1,593.990	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,258.10000	6.25810	6,833.590	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,946.70000	2.94670	2,467.470	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,634.42000	4.63442	5,096.340	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.57318	128.54263	7.47656	129.49624		11.78	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,383.07000	4.38307	3,805.200	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,246.06000	5.24606	5,621.800	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,428.59000	4.42859	3,849.430	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,191.46000	5.19146	5,565.910	11.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Call			4,474.40000	4.47440	3,893.950	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,137.26000	5.13726	5,510.420	11.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.45591	213.45591	213.46108	213.46108			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			5,528.92000	5.52892	5,534.090		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			5,538.92000	5.53892	5,544.090		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			5,548.92000	5.54892	5,554.090		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			277.83201	277.83201	277.83347	277.83347			5,556,640.20	20	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			10,843.47000	10.84347	10,842.010		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			10,833.47000	10.83347	10,832.010		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			10,823.47000	10.82347	10,822.010		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			4.86127	111.04418	4.79253	111.18826		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			685.73000	0.68573	561.080		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			22.39000	0.02239	41.820		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.80456	108.18412	4.72529	108.32971		1.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	4.98	Call			639.23000	0.63923	550.030	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			172.34000	0.17234	228.730	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.72641	109.50177	4.63450	109.65000		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			121.93000	0.12193	59.980	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,087.51000	1.08751	1,173.790	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			124.89000	0.12489	62.210	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,074.14000	1.07414	1,159.690	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			127.91000	0.12791	64.510	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,060.82000	1.06082	1,145.650	1.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	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			206.55866	206.55866	206.55608	206.55608			0.00	0	49,947.00
R202	On	01/11/2012	Bond Future	191.99	Call			14,566.08000	14.56608	14,568.660		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			14,556.08000	14.55608	14,558.660		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			14,546.08000	14.54608	14,548.660		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.81862	111.33173	5.77296	111.53440		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,746.49000	4.74649	4,544.250	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.53000	0.00053	0.960	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.86388	112.88376	5.81509	113.08875		4.30	637,793,244.00	5,650	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,895.94000	1.89594	1,774.760	4.42	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			664.00000	0.66400	747.810	4.42	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,652.32000	3.65232	3,472.190	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			208.15000	0.20815	233.010	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,713.43000	4.71343	4,511.260	4.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.94	Put			103.99000	0.10399	106.810	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.89653	110.10199	5.84447	110.31034		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,674.60000	1.67460	1,513.730	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,412.42000	1.41242	1,459.900	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,633.36000	1.63336	1,472.160	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,451.12000	1.45112	1,498.270	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,653.90000	1.65390	1,492.860	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,431.68000	1.43168	1,478.990	4.40	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.13110	112.42735	6.06530	112.77869		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,970.82000	5.97082	5,620.000	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1.04000	0.00104	1.560	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.18306	109.96438	6.11357	110.32011		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,983.00000	5.98300	5,641.590	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			147.95000	0.14795	162.270	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.22709	111.30370	6.15386	111.66469		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,382.09000	2.38209	2,097.790	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,712.16000	1.71216	1,788.850	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,411.18000	2.41118	2,124.570	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,692.24000	1.69224	1,766.620	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,440.44000	2.44044	2,151.530	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,672.52000	1.67252	1,744.600	5.69	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.00816	105.15718	4.93712	105.24014		0.80	0.00	0	1,120.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.05	Call			206.31000	0.20631	153.900	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			74.53000	0.07453	105.080	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93729	102.85814	4.84526	102.94178		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			211.13000	0.21113	174.680	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			288.71000	0.28871	335.900	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.81722	104.11093	4.69231	104.19642		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			53.86000	0.05386	43.040	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			952.63000	0.95263	1,027.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			54.78000	0.05478	43.810	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			946.60000	0.94660	1,021.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			55.72000	0.05572	44.590	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			940.59000	0.94059	1,014.950	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			6.40789	107.02403	6.33722	107.43903		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			7,013.82000	7.01382	6,599.110	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1.12000	0.00112	1.410	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.46546	104.87653	6.39135	105.29678		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			7,066.72000	7.06672	6,670.380	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			150.33000	0.15033	174.240	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.51692	106.15393	6.43938	106.58016		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,340.56000	2.34056	2,038.220	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,337.15000	2.33715	2,461.040	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,367.29000	2.36729	2,064.620	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,308.79000	2.30879	2,432.350	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,394.21000	2.39421	2,091.220	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,280.66000	2.28066	2,403.900	6.88	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.54346	101.99576	6.48818	102.35234		7.87	0.00	0	11,946.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,374.27000	2.37427	2,066.030	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			319.94000	0.31994	368.280	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			6,296.67000	6.29667	5,941.010	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			8.74000	0.00874	9.660	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,474.99000	7.47499	7,118.540	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2.04000	0.00204	2.170	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.60119	103.41760	6.54355	103.77870		8.11	124,101,120.00	1,200	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			759.96000	0.75996	637.290	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,244.77000	4.24477	4,483.200	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,618.27000	7.61827	7,265.870	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			210.21000	0.21021	218.910	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.64938	101.28410	6.58939	101.65041		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,842.88000	2.84288	2,572.040	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,472.79000	2.47279	2,568.260	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,873.99000	2.87399	2,603.700	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,443.01000	2.44301	2,539.030	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,811.96000	2.81196	2,540.570	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,502.82000	2.50282	2,597.740	8.26	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			8.21972	80.30083	8.14975	80.91072		16.90	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,978.19000	6.97819	6,385.940	17.82	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			107.27000	0.10727	124.910	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future			8.29437	81.42022	8.22239	82.03830		17.63	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,927.02000	7.92702	7,379.160	18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,173.03000	1.17303	1,243.250	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.35776	79.27012	8.28390	79.89635		18.19	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,446.41000	3.44641	3,049.330	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,016.17000	6.01617	6,245.320	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,480.98000	3.48098	3,083.250	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,961.21000	5.96121	6,189.710	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,515.76000	3.51576	3,117.620	18.03	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,906.61000	5.90661	6,134.700	18.03	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			156.66553	156.66553	156.66472	156.66472			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			11,674.72000	11.67472	11,675.530		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			11,664.72000	11.66472	11,665.530		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			11,654.72000	11.65472	11,655.530		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.00289	123.00289	122.75360	122.75360			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			763.60000	0.76360	1,012.890		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	122.00	Call			753.60000	0.75360	1,002.890		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			743.60000	0.74360	992.890		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			127.67018	127.67018	127.45969	127.45969			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,469.69000	5.46969	5,680.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,459.69000	5.45969	5,670.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,449.69000	5.44969	5,660.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.01616	91.60809	7.92090	92.45615		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,044.44000	1.04444	711.690	14.51	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,595.12000	2.59512	3,110.430	14.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,561.97000	7.56197	6,740.890	15.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			74.90000	0.07490	101.880	15.59	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.09545	92.88518	7.99725	93.74459		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,461.37000	8.46137	7,745.080	16.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			988.86000	0.98886	1,131.980	16.23	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.15988	90.48206	8.05902	91.35267		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,640.40000	3.64040	3,155.770	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,573.76000	5.57376	5,959.740	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,677.12000	3.67712	3,191.310	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,520.91000	5.52091	5,905.710	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,714.07000	3.71407	3,227.080	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,468.41000	5.46841	5,852.030	15.69	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.22426	82.36224	8.16437	82.91710			0.00	0	1,714.00
R214	On 01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On 01/11/2012	Bond Future	7.99	Put			1,651.55000	1.65155	2,206.410		0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.00	Put			1,555.36000	1.55536	2,110.220		0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.01	Put			1,459.35000	1.45935	2,014.210		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			1.32010	1.32010	1.30330	1.30330		14.75	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			224.29810	0.02243	286.887	15.52	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			591.29810	0.05913	485.887	15.52	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.32730	1.32730	1.31020	1.31020		15.09	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			641.21060	0.06412	743.319	15.02	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			439.21060	0.04392	370.319	15.02	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			592.96370	0.05930	688.367	15.09	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			490.96370	0.04910	415.367	15.09	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			549.48090	0.05495	639.402	15.24	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			547.48090	0.05475	466.402	15.24	0.00	0	0.00
Total for Derivatives :											1,112,841,787.48	60,561	1,193,484.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.00000	11.40592	100.00000	11.37798			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			100.00000	24.35176	100.00000	24.29817			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00000	8.79552	100.00000	8.77398			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	123.63449	5.00000	123.61763			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.47542	100.00000	20.42961			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.97060	100.00000	37.88563			800,000,000,000.00	8,000,000	11,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.87019	100.00000	9.84627			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.58152	100.00000	16.54502			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.72068	100.00000	55.58422			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.43870	100.00000	30.36742			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			80,000,000,000.00	800,000	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.24858	100.00000	21.19710			360,000,000,000.00	3,600,000	900,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.34793	100.00000	38.25401			6,248,000,000,000.00	62,480,000	15,620,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.93399	100.00000	11.90476			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.68275	100.00000	7.66393			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.24805	100.00000	7.23029			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.30681	100.00000	7.28891			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.10704	100.00000	24.05310			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.46987	100.00000	21.41728			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.62295	100.00000	27.56114			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On	29/09/2014	Spot Bond			100.00000	27.64662	100.00000	27.57892			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	21.15119	100.00000	21.09939			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.46709	100.00000	10.44173			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	76.86406	100.00000	76.71156			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.31271	100.00000	53.19341			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	57.06644	100.00000	56.92667			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	90.64217	100.00000	90.42428			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	92.72420	100.00000	92.56757			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	83.27865	100.00000	82.91339			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	43.33598	100.00000	43.23607			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.75598	100.00000	20.70737			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.11122	8.00000	91.08197			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	22.51984	100.00000	22.47028			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.37335	100.00000	18.22669			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.17950	9.58000	100.15372			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.54756	100.00000	10.52173			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.63840	100.00000	12.59851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLSI1	On	29/06/2019	Spot Bond			4.50000	102.01020	4.50000	101.98715			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	19.17815	100.00000	19.07610			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.32290	100.00000	6.30826			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.49856	100.00000	21.44873			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.56871	100.00000	5.55581			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.33429	100.00000	100.13014			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.00309	100.00000	3.99381			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537		7,000,000,000,000.00	70,000,000	70,000,000.00	
ABN33	On	29/01/2018	Spot Bond			100.00000	2.49917	100.00000	2.49445			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.49917	100.00000	2.49445			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.45117	6.82500	100.43255			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.45470	100.00000	10.42909			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.09513	100.00000	25.04752			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	11.48734	100.00000	11.46530			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.88188	100.00000	10.86095			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.21676	100.00000	22.17391			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.27055	100.00000	21.22941			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.75364	100.00000	7.72943			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.58666	100.00000	9.46657			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.22946	100.00000	20.19033			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.64796	100.00000	24.60925			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.81154	100.00000	19.78955			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.58956	100.00000	18.55361			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.83375	100.00000	17.79926			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.49265	100.00000	17.45880			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.84450	100.00000	8.81659			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	62.55228	100.00000	62.43360			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.73565	100.00000	12.67964			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.25712	100.00000	15.22761			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.31504	100.00000	14.28735			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.39187	95.66000	2.38106			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.61778	100.00000	2.61195			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.88596	100.00000	3.86887			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.32045	100.00000	11.29512			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.00744	100.00000	22.95680			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.97671	100.00000	10.95242			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.24568	100.00000	9.22499		1,098,600,000,000.00	10,986,000	10,986,000	5,936,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.20986	100.00000	15.17583			0.00	0	43,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.85450	100.00000	34.77372			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.36914	4.00000	119.34376			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855		40,000,000,000.00	400,000	400,000	200,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.34459	100.00000	6.32996			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.51971	100.00000	3.51159			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	63.37428	100.00000	63.22075			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	83.66544	100.00000	83.47658			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.37248	100.00000	56.23442			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.41289	100.00000	18.36829			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	59.81455	100.00000	59.66805			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.54446	100.00000	65.38568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	59.81455	100.00000	59.66805			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	62.59245	100.00000	62.44082			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	69.68372	100.00000	69.53033			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.65170	13.50000	100.61539			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.78709	100.00000	18.74158			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	19.04136	100.00000	18.99522			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.65188	100.00000	22.59701			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.19755	100.00000	97.93846			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	56.15080	100.00000	56.01329			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	56.12058	100.00000	55.98314			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.53283	100.00000	18.48794			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.50728	100.00000	1.50442			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	94.98300	100.00000	94.74253			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	94.98300	100.00000	94.74253			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	41.51157	100.00000	41.41100			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.15764	100.00000	38.06520			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	94.75024	100.00000	94.50976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	56.52362	100.00000	56.38519			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.08283	100.00000	16.04344			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.86611	100.00000	16.82480			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.73366	100.00000	15.69513			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.96958	100.00000	15.93048			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.07339	100.00000	16.03403			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.76127	100.00000	10.73759			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.76127	100.00000	10.73759			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.81798	100.00000	10.79417			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.57825	100.00000	12.54744			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.81798	100.00000	10.79417			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.70458	100.00000	10.68101			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.64548	100.00000	24.59885			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.05520	100.00000	20.00609			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.72651	100.00000	83.53794			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.56661	100.00000	38.47215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	12.29841	100.00000	12.26828			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.56661	100.00000	38.47215			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.72651	100.00000	83.53794			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.97515	100.00000	7.95562			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.96643	100.00000	7.94691			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.97592	100.00000	7.95638			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.76944	100.00000	7.75042			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.21956	100.00000	38.12596			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.18902	100.00000	8.16895			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	97.75901	100.00000	97.50443			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.11007	100.00000	64.95233			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	97.75901	100.00000	97.50443			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.46769	100.00000	10.44206			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.32368	100.00000	38.22982			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.44236	100.00000	41.35113			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	43.55124	100.00000	43.44573			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.70526	100.00000	8.68417			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.71708	100.00000	8.69595			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.62918	100.00000	7.61470			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.05511	100.00000	43.94839			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.26851	100.00000	4.25906			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.06172	100.00000	4.05262			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.98131	100.00000	2.97465			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.09449	100.00000	3.08757			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.54948	100.00000	7.53099			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.21214	100.00000	29.14137			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.21214	100.00000	29.14137			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	44.05511	100.00000	43.94839			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.76343	100.00000	28.69375			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.38240	100.00000	27.31533			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.33344	100.00000	27.26650			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.41532	100.00000	7.39716			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.13549	100.00000	11.10821			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.40500	100.00000	7.38687			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.59118	100.00000	10.56787			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	83.89130	100.00000	83.70235			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.64788	100.00000	10.62444			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.13565	100.00000	20.08633		620,000,000,000.00		6,200,000	2,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.01946	100.00000	9.99492			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.36351	100.00000	9.34059			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.56646	100.00000	7.54793			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	46.15480	100.00000	46.04176			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.65717	100.00000	38.57980			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.45920	100.00000	38.38223			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.40517	100.00000	9.38634			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	42.21373	100.00000	42.11147			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.44989	100.00000	19.41096			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.29888	100.00000	19.26025			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.59200	100.00000	19.55279			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.38509	100.00000	9.36630			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.03366	100.00000	9.01558			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.47653	100.00000	19.43755			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.57424	100.00000	19.53507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	10.47267	100.00000	10.45604			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.59475	100.00000	15.56354			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.52095	100.00000	19.48187			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.05495	100.00000	28.98380			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.11624	100.00000	19.06943			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.09462	100.00000	38.00133			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.30238	100.00000	10.28620			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.70709	100.00000	8.68576			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.33587	1.75000	102.32193			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.64405	100.00000	19.59594			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	90.60068	100.00000	90.38700			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.99757	100.00000	14.96083			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.63586	100.00000	8.61471			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.74210	100.00000	7.72314			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.22715	100.00000	7.20946			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	90.64598	100.00000	90.43220			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	55.37970	100.00000	55.20491			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.55899	100.00000	28.46884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	90.27926	100.00000	90.06634			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.79559	100.00000	16.74259			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.54049	100.00000	10.50722			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.94696	100.00000	9.91556			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.07823	100.00000	9.04957			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.13688	100.00000	10.10489			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.71265	100.00000	8.68515			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.81112	100.00000	3.79909			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12072	100.00000	0.12034			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12072	100.00000	0.12034			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	46.91334	100.00000	46.70246			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	46.91334	100.00000	46.70246			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	87.29931	100.00000	87.10000			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	87.27425	100.00000	87.07500			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	73.62306	100.00000	73.46012			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	21.07135	100.00000	21.02031			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.79206	100.00000	21.73928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014	Spot Bond			100.00000	22.27255	100.00000	22.21859			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.42210	100.00000	9.40102		1,200,000,000,000.00	12,000,000	11,400,000.00	
AIR02	On	30/04/2023	Spot Bond			100.00000	16.51932	100.00000	16.48276			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.58464	100.00000	24.52508			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.96517	100.00000	16.92721			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.87579	100.00000	25.81311			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.52134	100.00000	16.48477			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.73446	100.00000	6.71885		20,000,000,000.00	200,000	100,000.00	
AIRL02	On	18/02/2014	Spot Bond			100.00000	37.07384	100.00000	36.99224			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.47238	100.00000	10.44700			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.54207	100.00000	10.51861			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.87287	100.00000	17.81707			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.70384	100.00000	9.67354			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.31379	100.00000	36.20042			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.46794	100.00000	19.42462			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.55104	100.00000	9.52791			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	56.96589	100.00000	56.82638			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.07981	100.00000	50.96550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	26.92832	100.00000	26.86309			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.81832	100.00000	26.75864			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.52743	100.00000	11.50178			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.15754	100.00000	43.05299			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.48438	100.00000	17.44202			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.66406	100.00000	56.52678			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.22318	100.00000	19.17661			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.19556	100.00000	19.14905			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.60776	100.00000	13.57479			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.35158	100.00000	16.31198			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.68566	100.00000	12.65493			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.63288	100.00000	15.59501			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.63288	100.00000	15.59501			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.63288	100.00000	15.59501			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.01365	100.00000	15.97486			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.02746	100.00000	16.98621			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.22318	100.00000	19.17661			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	14.74970	100.00000	14.71397			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.06459	8.00000	100.04306			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.31620	100.00000	13.28395			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.16860	100.00000	12.13913			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.16860	100.00000	12.13913			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.69119	100.00000	28.62168			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	82.00582	100.00000	81.82677			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.30796	100.00000	17.26604			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.64420	100.00000	13.60160			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.31121	100.00000	14.26653			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.16644	100.00000	12.12846			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.55762	100.00000	1.55276			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.74968	100.00000	1.74190			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.00000	44.84227	100.00000	44.64292			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.34016	100.00000	20.29088			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.39202	100.00000	17.34988			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.27940	100.00000	16.23995			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	14.89958	100.00000	14.85306			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.28054	100.00000	5.27055			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.82650	100.00000	18.78088			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.13423	100.00000	17.09272			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.78771	100.00000	12.75673			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.08033	100.00000	11.05349			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond			100.00000	72.80000	100.00000	72.50996			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	29.56921	100.00000	29.49680			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	18.64919	100.00000	18.60351			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	4.21495	100.00000	4.20568			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	9.84284	100.00000	9.82417			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	10.99065	100.00000	10.96980			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	11.78216	100.00000	11.75609			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	31.39584	100.00000	31.31979			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	55.11620	100.00000	66.72696			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C On	18/02/2014	Spot Bond			100.00000	41.88620	100.00000	41.78472			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	41.44361	100.00000	41.34321			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	67.25488	100.00000	67.09195			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	43.06440	100.00000	42.96008			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	81.94301	100.00000	81.87297			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.54507	100.00000	7.52659			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	27.09275	100.00000	27.02640			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	24.48424	100.00000	24.40780			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	59.07308	100.00000	58.94305			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.68555	100.00000	11.65724			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.74328	100.00000	11.71483			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.91645	100.00000	11.88758			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.49370	100.00000	12.46343			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	13.07095	100.00000	13.03928			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.68724	100.00000	14.65167			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.21017	100.00000	4.19997			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.76021	100.00000	9.73657			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.16075	100.00000	10.13614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On	30/10/2016	Spot Bond			100.00000	10.33241	100.00000	10.30738			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	10.38964	100.00000	10.36447			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	11.07628	100.00000	11.04944			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.99179	100.00000	11.96274			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.63632	100.00000	2.62994			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.63632	100.00000	2.62994			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.71283	100.00000	8.69149			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.27471	100.00000	9.25199			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.42795	100.00000	9.40485			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.37655	8.00000	103.35416			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.88766	100.00000	9.86344			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.92697	100.00000	9.90265			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.35342	100.00000	2.34765			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.35342	100.00000	2.34765			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.73816	100.00000	31.66831			0.00	0	4,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	72.27723	1,000.00000	70.87379			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC24	On	27/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.00201	100.00000	11.97293			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.02030	100.00000	7.00329			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.40877	100.00000	7.39082			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.02299	100.00000	11.99386			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.36912	100.00000	12.33916			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.99847	100.00000	12.96699			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.62075	100.00000	15.58291			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.51231	100.00000	14.47716			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.83839	100.00000	56.69918			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.16355	100.00000	55.02991			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	87.54271	100.00000	87.33959			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.00740	100.00000	37.88743			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.16047	100.00000	8.14071			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.43220	100.00000	94.19374			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.33841	100.00000	34.26283			0.00	0	4,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	22.93429	100.00000	22.88381			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.31527	100.00000	14.28060			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.75712	100.00000	30.68261			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.49994	100.00000	19.45702			0.00	0	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.25741	8.00000	116.23223			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.57924	100.00000	13.54634			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.31609	8.00000	119.29066			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.55134	100.00000	18.49343			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.92360	100.00000	14.89074			0.00	0	6,600,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.41039	100.00000	0.40859			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.77556	4.00000	151.74321			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.77204	100.00000	15.73714			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.92621	100.00000	14.89317			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.62286	100.00000	11.59685			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.17669	100.00000	13.14441			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.10885	12.05000	100.08706			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	91.46111	100.00000	91.24072			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	37.36824	100.00000	37.27772			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	26.70312	100.00000	26.63843			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.25559	100.00000	91.03247			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.12592	100.00000	19.06555			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.56790	100.00000	83.37969			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	84.56103	100.00000	84.37014			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.31306	100.00000	31.23636			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.39768	100.00000	56.25955			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.39768	100.00000	56.25955			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.39768	100.00000	56.25955			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	59.78809	100.00000	59.64167			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.42287	100.00000	56.28467			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	56.17096	100.00000	56.03339			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.96943	100.00000	55.83236			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	60.36692	100.00000	60.22067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126 On	20/08/2015	Spot Bond			100.00000	22.28575	100.00000	22.23176			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.17826	100.00000	55.04459			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	22.14336	100.00000	22.08972			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	56.17096	100.00000	56.03339			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.99462	100.00000	55.85749			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.89598	100.00000	22.84050			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	60.48650	100.00000	60.33996			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	60.30818	100.00000	60.16209			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	60.26431	100.00000	60.11671			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.47325	100.00000	56.33493			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.29691	100.00000	56.15903			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	56.34729	100.00000	56.20929			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.86262	100.00000	53.74210			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	106.20561	13.64000	106.16732			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.55757	100.00000	51.44221			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	62.00228	100.00000	61.85208			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	88.84322	100.00000	88.63119			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.12833	100.00000	40.03005			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	39.78128	100.00000	39.68385			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.78128	100.00000	39.68385			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.00876	100.00000	65.84885			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.63437	100.00000	22.57954			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.32820	100.00000	16.28821			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.14889	100.00000	16.10934			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.77337	100.00000	12.74209			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.86912	100.00000	35.78222			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.69042	100.00000	88.47875			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	81.80209	100.00000	81.73236			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	82.04810	100.00000	81.86895			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	81.95952	100.00000	81.78057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177 On	31/03/2013	Spot Bond			100.00000	81.95952	100.00000	81.78057			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.78623	100.00000	33.70438			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.23677	100.00000	12.20681			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66766	100.00000	66.66765			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66766	100.00000	66.66765			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.82803	100.00000	12.79661			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.51168	100.00000	12.48414			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.82803	100.00000	12.79661			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.19485	100.00000	11.16773			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.29534	100.00000	33.21379			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.76613	100.00000	34.68098			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.30587	2.76000	100.29840			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.68411	100.00000	13.65096			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.32376	2.76000	106.30470			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.73970	8.25000	100.71720			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.78204	100.00000	34.69685			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.82803	100.00000	12.79661			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.82803	100.00000	12.79661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	3.66768	100.00000	3.65909			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.93160	2.40000	110.91269			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.03680	100.00000	13.00487			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	83.09463	100.00000	82.90873			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	83.74779	100.00000	83.55875			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.99216	100.00000	56.85258			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.75996	100.00000	40.66013			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.93155	100.00000	21.87841			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.00483	100.00000	21.95152			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.92779	8.52000	103.90409			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.19703	100.00000	22.14325			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.11540	100.00000	22.06183			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.82059	100.00000	10.79437			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.82059	100.00000	10.79437			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.91321	8.64500	103.88918			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.91321	8.64500	103.88918			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.36906	100.00000	34.28489			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.02095	100.00000	35.93274			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	14.29542	100.00000	14.26377			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	9.86809	100.00000	9.84392			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	10.73595	100.00000	10.70966			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	56.63538	100.00000	56.49667			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.65583	100.00000	56.51707			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	23.38284	100.00000	23.32620			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	23.38284	100.00000	23.32620			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.81501	100.00000	36.74133			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	93.84347	100.00000	93.60827			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	66.41950	100.00000	66.25860			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	66.41950	100.00000	66.25860			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.36347	100.00000	14.33472			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.79772	100.00000	9.77399			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	90.86399	100.00000	90.64345			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.85198	100.00000	9.83226			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	21.04260	100.00000	20.99163			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.04762	100.00000	10.02329			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.99822	9.35000	100.97314			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	100.99822	9.35000	100.97314			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	20.99163	100.00000	20.94077			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	21.01065	100.00000	20.95976			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.62517	100.00000	14.58974			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.57132	100.00000	14.53601			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	19.80821	100.00000	19.75969			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.32359	100.00000	14.28889			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	19.28668	100.00000	19.23944			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	19.28668	100.00000	19.23944			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	19.28668	100.00000	19.23944			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	19.28668	100.00000	19.23944			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	19.28668	100.00000	19.23944			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	19.44522	100.00000	19.39759			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	9.17704	100.00000	9.15457			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	100.18241	9.65000	100.15633			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	28.85914	100.00000	28.78846			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	29.03542	100.00000	28.96508			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	76.89771	100.00000	76.68875			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	38.42105	100.00000	38.32695			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	38.42105	100.00000	38.32695			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.13233	100.00000	9.10382			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.26388	100.00000	10.23874			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.76352	100.00000	13.73018			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.79015	100.00000	11.76128			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.53411	100.00000	8.51321			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.48323	100.00000	8.46246			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.53411	100.00000	8.51321			0.00	0	7,000,000.00
CLN275	On	22/05/2017	Spot Bond			100.00000	10.36661	100.00000	10.33424			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.14820	100.00000	12.11027			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	12.11027	100.00000	12.07246			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	8.51376	100.00000	8.49290			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	17.95138	100.00000	17.90741			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.24058	100.00000	10.20826			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.18794	100.00000	16.13685			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	15.76188	100.00000	15.71212			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.46176	100.00000	16.40980			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.89661	100.00000	10.86222			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.89661	100.00000	10.86222			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.89661	100.00000	10.86222			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.89661	100.00000	10.86222			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.83348	100.00000	10.78584			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.01449	100.00000	2.00563			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.10342	100.00000	19.06137			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.10342	100.00000	19.06137			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	68.07854	100.00000	67.95362			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	86.05228	100.00000	85.85215			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	86.04166	100.00000	85.84157			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	108.56212	100.00000	108.34243			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	103.74703	100.00000	103.54583			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	86.03106	100.00000	85.83099			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.15745	100.00000	71.02088			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.36249	100.00000	63.20899			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.36249	100.00000	63.20899			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.71192	100.00000	8.69082			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	69.42035	100.00000	69.26671			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	69.43605	100.00000	69.28237			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	86.04166	100.00000	85.84157			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	86.04166	100.00000	85.84157			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.88119	100.00000	13.84720			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	72.03389	100.00000	71.87447			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.78216	100.00000	11.75609			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00230	100.00000	0.00229			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.31097	100.00000	10.28599			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.31097	100.00000	10.28599			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.17761	100.00000	11.15024			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	9.41398	100.00000	9.39092			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	8.73761	100.00000	8.71622			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	65.22853	100.00000	65.02488			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	8.83936	100.00000	8.81771			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	11.86582	100.00000	11.81307			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	15.96861	100.00000	15.93288			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	71.03616	100.00000	70.87895			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	12.65618	100.00000	12.62817			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	15.93767	100.00000	15.90239			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	20.73405	100.00000	20.68816			0.00	0	30,100,000.00
COJ07	On	23/03/2021			100.00000	11.11682	100.00000	11.09194			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	81.86401	100.00000	81.69093			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	103.58611	5.86800	103.56981			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	99.64126	7.17500	99.62201			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	9.73728	100.00000	9.71369			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.76822	100.00000	20.71735			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.38558	100.00000	19.30033			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	87.13951	100.00000	86.93733			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	68.60171	100.00000	68.60169			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	68.72754	100.00000	68.72753			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.71660	100.00000	68.59097			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	68.67867	100.00000	68.67867			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	68.56837	100.00000	68.56836			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	68.56837	100.00000	68.56836			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	68.56504	100.00000	68.56503			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	68.39170	100.00000	68.39170			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936		421,700,000,000,000.00	217,000,000	2,475,000,000.00	
DENG42	On	03/04/2013	Spot Bond			100.00000	70.32689	100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	82.12101	100.00000	82.12101			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01011	100,000.00000	0.00945			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.00000	18.45312	100.00000	22.27878			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	49.38333	100.00000	48.34064			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.52342	100.00000	54.40341			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.37176	100.00000	23.32003			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.94920	100.00000	10.92510			112,800,000.00	1,128	79,304,881.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.86908	100.00000	10.84515			540,115,500,000.00	5,401,155	189,455,001.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.66181	100.00000	15.62733			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.68401	100.00000	15.64602			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.81100	100.00000	22.73900			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.62339	100.00000	9.59302			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.05987	100.00000	4.04705			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.71276	100.00000	1.70735			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.66231	100.00000	16.62369			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.89000	112.58425	1.89000	112.56673			0.00	0	329,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.39791	100.00000	12.37062			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.35675	100.00000	11.33133			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.43581	8.00000	119.41035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015	Spot Bond			100.00000	16.18197	100.00000	16.14276			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	91.61812	100.00000	91.39466			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	88.01769	100.00000	87.81157			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	29.73571	100.00000	29.66715			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.29798	100.00000	25.24230			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.28615	100.00000	18.24136			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.15228	100.00000	10.12057			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	90.62126	100.00000	90.40078			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.39265	100.00000	22.33840			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	90.88833	100.00000	90.66720			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.63736	100.00000	29.56556			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	90.99962	100.00000	90.77821			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	30.34593	100.00000	30.27241			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	60.73227	100.00000	60.58515			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	29.15022	100.00000	29.07960			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.36310	100.00000	16.32346			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	60.74868	100.00000	60.60151			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.09589	100.00000	17.05784			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.18649	9.25000	104.16076			11,174,000.00	1,208	405,809,142.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.87348	10.00000	101.84647			14,240,000.00	1,424	272,306,166.00
ES26	On	02/04/2026	Spot Bond			7.85000	100.02116	7.85000	100.00000			15,205,450.00	1,937	16,348,386.00
ES33	On	15/09/2033	Spot Bond			8.78500	88.15349	8.71500	88.73772			19,054,665.00	2,169	630,819,390.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.78887	100.00000	17.71064			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	85.78126	100.00000	85.58541			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.89136	100.00000	11.86256			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.57176	100.00000	11.54373			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	61.41230	100.00000	61.26353			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	61.54970	100.00000	61.40059			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.74593	8.37500	100.72324			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	62.23668	100.00000	62.08591			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.08525	100.00000	28.02241			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.29467	100.00000	11.26967			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	93.02112	100.00000	92.78799			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	86.29931	100.00000	86.09862			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.61766	100.00000	9.59410			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.54677	100.00000	7.52829			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.86391	100.00000	10.83759			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.67901	100.00000	15.64431			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.67380	100.00000	8.65256			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.35945	100.00000	43.25949			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.30037	100.00000	59.16984			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.56648	100.00000	3.55826			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			40,000,000,000.00	400,000	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.61778	100.00000	2.61195			40,000,000,000.00	400,000	200,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.48089	100.00000	4.47098			40,000,000,000.00	400,000	200,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34999	100.00000	0.34933			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02329	100.00000	0.02324			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.02146	100.00000	0.02142			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	36.79351	100.00000	36.71208			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	64.16927	100.00000	64.01382			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.10817	100.00000	14.07400			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.71896	100.00000	42.63346			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.51049	100.00000	39.43141			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.76352	100.00000	13.73018			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.76352	100.00000	13.73018			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	10.06568	100.00000	10.04103			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.55887	100.00000	13.52603			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.21300	100.00000	10.18799			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	59.62959	100.00000	59.48513			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.26163	100.00000	13.22915			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.89024	100.00000	8.86847			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.72460	100.00000	9.70079			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.38131	100.00000	29.30935			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.46419	100.00000	9.43102			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.10798	100.00000	9.07230			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	13.11037	100.00000	13.07826			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.70425	100.00000	9.68048			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.63752	100.00000	11.60903			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.50241	100.00000	12.47179			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.26672	100.00000	9.24402			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.46739	100.00000	10.44175			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.71325	100.00000	13.67966			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.01532	100.00000	10.98055			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.09510	100.00000	8.05915			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.80779	100.00000	12.76736			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.07509	100.00000	15.02751			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.69194	100.00000	11.65504			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.40418	100.00000	12.36503			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.37471	100.00000	14.32934			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.41320	100.00000	13.37086			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.95638	100.00000	14.90917			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.81106	100.00000	15.76116			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.33911	100.00000	14.29384			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135 On	20/09/2017	Spot Bond			100.00000	14.51716	100.00000	14.47134			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.58224	100.00000	12.54254			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.96210	100.00000	12.92120			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.26502	100.00000	15.21684			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.08695	100.00000	15.03934			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.60026	100.00000	14.55418			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.28876	100.00000	15.24050			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.11642	100.00000	13.07502			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.73943	100.00000	11.70237			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	10.03005	100.00000	9.99839			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.96538	100.00000	15.91499			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	29.85459	100.00000	29.76036			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	19.80018	100.00000	19.73768			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	3.05349	100.00000	3.03913			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	9.03377	100.00000	9.00526			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.60782	100.00000	1.60274			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.58056	100.00000	1.56844			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	37.39814	100.00000	37.31537			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	32.32124	100.00000	32.24295			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.34707	100.00000	16.30704			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.35876	100.00000	13.32603			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.06607	100.00000	44.95690			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.71642	6.90500	100.69756			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.26735	100.00000	9.24465			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	66.88927	100.00000	66.72723			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.05604	100.00000	26.98978			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.13083	100.00000	10.10629			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.01211	5.87500	100.99621			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.63581	100.00000	11.60730			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.72545	100.00000	11.69673			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.23118	100.00000	5.21966			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.62487	100.00000	25.57625			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.79382	100.00000	4.78326			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.70740	100.00000	6.69265			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.60612	100.00000	9.58790			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	84.00870	100.00000	83.81950			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.31351	100.00000	11.28611			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.24635	100.00000	16.20656			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.91360	100.00000	15.87462			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.29015	100.00000	14.25515			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.59830	4.73000	106.57355			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.40625	100.00000	84.21615			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.49181	100.00000	14.45633			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.26260	100.00000	9.23992			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.37266	100.00000	10.34725			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.44281	100.00000	23.38539			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.86619	100.00000	11.83713			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.48272	100.00000	11.45460			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.61322	100.00000	83.42490			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.60292	100.00000	83.41462			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	86.35182	100.00000	86.19012			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	86.35354	100.00000	86.19182			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	86.36037	100.00000	86.19865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	83.57280	100.00000	83.38414			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.96744	100.00000	9.94750			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.25346	100.00000	14.22494			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.95741	100.00000	9.93748			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.87481	100.00000	21.83103			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.81452	100.00000	14.78487			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.19434	100.00000	14.15996			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	62.69893	100.00000	62.54704			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	65.22576	100.00000	65.06775			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	62.77266	100.00000	62.62059			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	65.30517	100.00000	65.14696			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	62.95417	100.00000	62.80165			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	63.01088	100.00000	62.85824			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	63.60643	100.00000	63.45235			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	64.33810	100.00000	64.18224			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	64.79753	100.00000	64.64055			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.89961	100.00000	21.84834			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	58.71795	100.00000	58.57414		11,258,000,000,000.00	112,580,000	28,145,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.05183	100.00000	31.97418			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.45755	100.00000	16.40617			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.29621	100.00000	14.26158			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	7.92963	100.00000	7.90487			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.24320	100.00000	8.22323			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.88160	100.00000	10.86095			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.21703	100.00000	3.20995			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.05953	100.00000	8.04001			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.48062	100.00000	3.47260			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.11131	100.00000	13.07955			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.90503	100.00000	9.88104			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	95.83496	100.00000	95.58733			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	63.91838	100.00000	63.76354			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.95230	100.00000	7.93303			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.27432	100.00000	38.18059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.94329	2.00000	103.92681			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	81.55029	100.00000	81.47814			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	83.21991	100.00000	83.03290			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	59.16107	100.00000	58.97636			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89831	100.00000	0.89550			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.26336	100.00000	14.21834			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	57.10425	100.00000	56.92401			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	56.38668	100.00000	56.20871			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.91839	100.00000	7.89366			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.17617	100.00000	18.11880			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.84295	100.00000	8.81504			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.75209	100.00000	27.66450			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.22314	100.00000	16.17193			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	33.72766	100.00000	33.57772			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	60.56495	100.00000	60.29271			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.54896	100.00000	28.48508			0.00	0	6,620,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.66942	100.00000	21.62093			0.00	0	1,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.12628	9.00000	97.10267			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	102.42645	8.00000	102.40426			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.38058	100.00000	16.34432			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.29095	9.00000	102.27452			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.87426	100.00000	13.84354			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.44424	100.00000	10.42124			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.71107	100.00000	11.68515			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.66317	100.00000	13.62971			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.70229	100.00000	16.65014			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.79765	9.48500	99.77238			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.56836	100.00000	74.42300			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	80.00906	100.00000	79.84375			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	75.33514	100.00000	75.18858			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	95.57273	100.00000	95.32954			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	90.06775	100.00000	89.84914			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA299	On	18/12/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
GRB88	On	26/10/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	4,000,000.00
GRD164	On	18/01/2013			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.85932	100.00000	8.83786			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	11.05104	100.00000	11.02427			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	90.10105	100.00000	89.88236			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	90.12325	100.00000	89.90451			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	90.17876	100.00000	89.95987			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	90.37857	100.00000	90.15921			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.37795	100.00000	20.32804			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.99255	100.00000	10.96592			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.73527	100.00000	14.69957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	10.30715	100.00000	10.28190			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.49745	100.00000	22.44295			0.00	0	982,741.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.60131	100.00000	10.57534			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	21.18291	100.00000	21.08976			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.95895	100.00000	8.91913			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	98.84056	100.00000	98.58113			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	64.83519	100.00000	64.67813			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	64.83519	100.00000	64.67813			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	57.63104	100.00000	57.52200			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	63.70689	100.00000	63.58601			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	65.68603	100.00000	65.52690		184,000,000,000.00	0.00	1,840,000	460,000.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.26994	100.00000	18.22568			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.93513	100.00000	19.88683			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	64.97602	100.00000	64.81861			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	65.83272	100.00000	65.67324			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.65464	100.00000	18.60945			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond				100.00000	20.31982	100.00000	20.27060			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	65.15792	100.00000	65.00007			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	66.09677	100.00000	65.93665			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	19.14925	100.00000	19.10285			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.81443	100.00000	20.76400			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	65.80338	100.00000	65.64397			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	66.44884	100.00000	66.28787			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.75377	100.00000	19.70592			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	66.59554	100.00000	66.43421			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	67.76910	100.00000	67.60493			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.38495	100.00000	11.35990			87,600,000.00	876	35,413,788.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.15438	100.00000	7.13855			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.14831	100.00000	7.13248			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.65102	100.00000	10.62757			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.65101	100.00000	10.62757			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			1.31000	108.95122	1.33000	108.69787			379,900,000,000.00	290,000,000	156,000,000.00
I2038	On	31/01/2038	Spot Bond			1.93000	107.54060	1.94000	107.31542			1,516,980,000,000.00	786,000,000	489,000,000.00
I2050	On	31/12/2050	Spot Bond			1.98000	115.22221	1.98000	115.20362			528,660,000,000.00	267,000,000	210,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	84.93871	100.00000	84.74479			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.07881	100.00000	85.87956			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.22294	100.00000	23.17097			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	85.26008	100.00000	85.06408			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.58012	100.00000	20.52972		4,352,000,000,000.00	43,520,000	10,880,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	15.00050	100.00000	15.46408			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.05410	100.00000	55.18637			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.02607	100.00000	38.93049			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.69104	100.00000	38.59628			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.25955	100.00000	37.17617			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.41539	100.00000	15.38089			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.48448	100.00000	11.45878			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.25639	100.00000	38.17173			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.93397	100.00000	30.85903			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.90289	100.00000	28.83287			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.41810	1.75000	106.40194			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.01810	8.27000	100.99585			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	21.66032	100.00000	21.60785			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.94931	100.00000	9.92521			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.79899	100.00000	5.78622			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.21703	100.00000	3.20995			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.26185	100.00000	19.20171			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.29213	100.00000	9.26312			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.02357	8.76500	100.00000			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.27181	100.00000	16.22046			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.56275	100.00000	9.53256			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	68.35954	100.00000	68.20906			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.31334	100.00000	19.27059			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.31334	100.00000	19.27059			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.86257	5.00000	100.84903			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.34107	100.00000	14.29630			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.08148	100.00000	14.03752			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.73934	100.00000	17.69986			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.37810	100.00000	20.32820			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.37810	100.00000	20.32820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	9.25070	100.00000	11.74683			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.64179	100.00000	7.62308			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	68.02747	100.00000	67.66551			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	64.93828	100.00000	64.64638			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	62.79188	100.00000	62.50646			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.75653	100.00000	21.70785			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	54.90409	100.00000	54.64281			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	67.31316	100.00000	67.16499			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.39718	100.00000	16.35746			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	100.66612	100.00000	100.39696			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	98.81175	100.00000	98.55240			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959		33,000,000,000,000.00	330,000,000	165,000,000.00	
IND244	On	30/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND308	On	19/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.18517	100,000.00000	2.14420			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On	02/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	39.94640	100.00000	39.10297			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	36.85909	100.00000	36.28874			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	35.19100	100.00000	34.76126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On	29/10/2013	Spot Bond			100.00000	34.14744	100.00000	33.80305			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	33.43328	100.00000	33.14609			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	32.91391	100.00000	32.66770			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	32.51926	100.00000	32.30382			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	32.20923	100.00000	32.01774			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	31.95925	100.00000	31.78694			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	31.75343	100.00000	31.59680			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	31.58101	100.00000	31.43746			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	62.79316	100.00000	62.51702			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	86.69311	100.00000	86.29726			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.14594	100.00000	60.99781			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.45107	100.00000	13.93317			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.02746	100.00000	16.98621			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.01365	100.00000	15.97486			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	92.47685	100.00000	92.25614			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.04133	100.00000	85.84169			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	8.24317	100.00000	8.22298			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	75.29459	100.00000	75.14810			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.97134	100.00000	22.91508			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.84994	100.00000	9.82582			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.65534	100.00000	84.46293			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	72.83091	100.00000	72.54530			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.00000	6.50000	98.92237			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	76.65125	100.00000	66.17467			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	66.12345	100.00000	65.91700			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.80832	100.00000	86.60596		1,800,000,000,000.00	18,000,000	9,000,000.00	
ING160	On	10/12/2012	Spot Bond			100.00000	85.83401	100.00000	85.63623			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.88570	100.00000	9.85450			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	82.19504	100.00000	82.01518			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	26.75719	100.00000	26.67364			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	73.68421	100.00000	73.38710			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	49.90330	100.00000	49.68144			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	70.54264	100.00000	70.27027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING171	On	19/03/2013	Spot Bond			100.00000	70.27027	100.00000	70.00000			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.00000	86.69834	100.00000	100.00000			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.00000	67.44186	100.00000	100.00000			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.00000	45.07021	100.00000	100.00000			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.00000	45.07021	100.00000	100.00000			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.00000	67.44186	100.00000	100.00000			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	13.35414	100.00000	100.00000			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	8.90276	100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.27425	100.00000	94.03498			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.23180	100.00000	63.07861			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.00158	100.00000	42.89741			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.00158	100.00000	42.89741			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.65349	100.00000	45.54289			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.29589	100.00000	44.18740			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.78735	100.00000	21.73457			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.22978	100.00000	22.17593			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.65121	100.00000	40.55165			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.22876	100.00000	18.17184			0.00	0	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	12.36393	100.00000	12.32532			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.93590	100.00000	9.90488			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.15464	8.80000	104.13013			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.31506	100.00000	36.23380			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.21333	100.00000	15.67640			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.47233	100.00000	11.44667			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.62116	100.00000	22.56635			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.17319	100.00000	16.13357			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.11486	100.00000	23.06370			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.34812	100.00000	9.32522			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.38618	100.00000	8.36564			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.47613	2.75000	100.46868			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.02591	2.60000	103.00785			1,892,800,000.00	728,000	364,000.00
IV01E	On	29/08/2013	Spot Bond			100.00000	54.72376	100.00000	54.46932			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.15965	100.00000	8.13417			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	7.84493	100.00000	7.81043			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.52934	100.00000	10.48304			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.37615	100.00000	0.37448			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On	27/09/2024	Spot Bond			100.00000	0.00610	100.00000	0.00607			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.70198	100.00000	70.57224		300,000,000,000.00	3,000,000	3,000,000.00	
IV07	On	31/03/2013	Spot Bond			100.00000	81.93537	100.00000	81.75646			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.30736	100.00000	20.26266			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.93554	100.00000	10.90904			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.93254	2.60000	101.91467			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358		22,200,000,000,000.00	222,000,000	111,000,000.00	
IVA242	On	18/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On	04/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On	25/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	44.44444	100.00000	43.17571			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	38.82580	100.00000	38.08335			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	36.28874	100.00000	35.76703			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	34.84679	100.00000	34.44543			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	33.91746	100.00000	33.59160			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	33.26887	100.00000	32.99471			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	32.79058	100.00000	32.55401			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	32.42333	100.00000	32.21532			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	32.13250	100.00000	31.94691			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	31.89648	100.00000	31.72897			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On	12/12/2013	Spot Bond			100.00000	31.70113	100.00000	31.54848			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	31.53677	100.00000	31.39656			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.35753	100.00000	66.19677			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.19597	100.00000	8.17611			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.75689	100.00000	30.68237			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.84696	100.00000	11.79486			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	99.04738	100.00000	98.51487			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	62.79316	100.00000	62.51702			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	86.44581	100.00000	86.05642			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.89630	100.00000	65.73667			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.50874	100.00000	65.35004			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	79.60905	100.00000	79.44559			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.61655	100.00000	75.46943			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.50737	100.00000	2.49779			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	77.85465	100.00000	77.69479			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.33660	100.00000	69.20961			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.03874	100.00000	18.99684			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.14983	100.00000	44.04288			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On	26/03/2015	Spot Bond			100.00000	19.31310	100.00000	19.26581			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.61700	100.00000	15.55828			0.00	0	8,600,000.00
LGL03	On	03/04/2018	Spot Bond			100.00000	1.56250	100.00000	100.00000			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	62.51702	100.00000	62.24210			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618		25,000,000,000,000.00	250,000,000	250,000,000.00	
MAQ024	On	11/03/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381		27,400,000,000,000.00	274,000,000	200,000,000.00	
MBC16	On	24/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	66.44490	100.00000	66.28394			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	32.49088	100.00000	32.41217			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	59.28711	100.00000	59.14349			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025 On	26/05/2014	Spot Bond			100.00000	28.24347	100.00000	28.17505			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.13320	100.00000	22.07959			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.75924	100.00000	17.70379		160,000,000,000.00		1,600,000	133,750,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	8.97158	100.00000	8.90496		395,000,000,000,000.00		950,000,000	1,500,000,000.00
MBF030 On	01/10/2017	Spot Bond			100.00000	1.74934	100.00000	100.00000		134,400,000,000,000.00		344,000,000	500,000,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	94.88228	100.00000	94.64268			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	95.02969	100.00000	94.78911			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.03918	100.00000	43.93249			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.33334	100.00000	98.82060			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.19995	100.00000	88.98604			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.06703	100.00000	43.96027			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	90.59104	100.00000	90.37222			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.86736	100.00000	41.76593			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.54119	100.00000	30.46720			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.24276	100.00000	22.18828			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.02407	100.00000	21.97072			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.64786	100.00000	5.63403			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.78873	100.00000	13.75496			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.37989	8.00000	109.35646			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.97657	100.00000	84.78211			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.57519	100.00000	20.52480			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.13836	100.00000	25.08272			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.17830	100.00000	25.12258			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.72523	100.00000	10.70149			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.47606	100.00000	9.45519			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.32332	100.00000	9.30280			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.95405	8.59000	99.93109			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.25761	9.34000	102.23225			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.41757	10.01000	102.39038			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.05177	100.00000	26.99190			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.60261	100.00000	11.57420			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.89523	100.00000	6.87835			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.80604	100.00000	10.77958			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.21320	100.00000	17.17468			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.59546	100.00000	17.53993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.97985	8.78500	102.95566			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	58.91502	100.00000	58.77074			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.73551	8.00000	104.71308			0.00	0	9,100,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	33.46187	100.00000	33.38821			0.00	0	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.74716	100.00000	20.70149			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	14.00340	100.00000	13.97258			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	49.83922	100.00000	49.72892			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.53472	100.00000	6.51888			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11180	100.00000	0.11153			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.84487	100.00000	6.82828			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.92945	100.00000	6.91266			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.42194	100.00000	6.40638			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.48960	100.00000	6.47388			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.60239	100.00000	6.58639			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.65878	100.00000	6.64264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020	Spot Bond			100.00000	6.72644	100.00000	6.71015			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.89561	100.00000	6.87891			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.00840	100.00000	6.99142			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.13246	100.00000	7.11517			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.24524	100.00000	7.22769			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.30163	100.00000	7.28394			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.97832	100.00000	7.95899			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.76779	100.00000	8.74655			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11180	100.00000	0.11153			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11180	100.00000	0.11153			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.83940	100.00000	30.76469		160,000,000,000.00	0.00	1,600,000	400,000.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.96996	100.00000	21.91673			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.78537	100.00000	20.73501			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.41580	100.00000	9.39298			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	16.85726	100.00000	16.78314			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	9.42685	100.00000	9.38539			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.16016	100.00000	19.11729			0.00	0	14,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.92775	100.00000	15.88875			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.33942	100.00000	12.31182			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02329	100.00000	0.02324			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	65.70363	100.00000	65.54446		72,216,000,000,000.00	722,160,000	30,090,000.00	
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.49400	100.00000	25.43758			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.37986	100.00000	18.33533			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.39857	100.00000	9.37581			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.25738	100.00000	36.17625			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	37.70905	100.00000	37.61670			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	14.99717	100.00000	14.96361			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.75970	100.00000	11.73089			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.18580	100.00000	79.03225		44,180,000,000,000.00	441,800,000	220,900,000.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	95.95553	100.00000	95.70949			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	86.34924	100.00000	86.14843			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.76891	100.00000	26.71812			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.81191	100.00000	33.74776			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.52773	100.00000	25.47929			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.20793	100.00000	24.16213			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.48650	100.00000	21.43445			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49 On	12/03/2013	Spot Bond			100.00000	85.27266	100.00000	85.07663			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	82.79473	100.00000	82.60992			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	82.59570	100.00000	82.41174			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	82.59570	100.00000	82.41174			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	82.59570	100.00000	82.41174			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.94110	100.00000	20.36433			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.37431	100.00000	17.33222			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.86980	100.00000	18.82408			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.13799	100.00000	16.09847			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.58505	100.00000	12.55423			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.04620	100.00000	14.01216			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.77412	100.00000	14.73834			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.96603	100.00000	13.93220			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.64090	100.00000	13.52962			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	97.99669	100.00000	97.82657			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.98494	100.00000	7.96979			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On	30/08/2013			100.00000	58.87369	100.00000	58.73106			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	38.95890	100.00000	38.88093			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.89023	100.00000	38.81239			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	14.95024	100.00000	18.95820			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.63395	100.00000	10.58719			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.80081	100.00000	1.79234			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	8.99623	100.00000	8.95239		34,500,000,000,000.00	345,000,000	345,000,000.00	
NED11	On	17/09/2015			100.00000	19.06506	100.00000	19.02240		800,000,000,000.00	8,000,000	4,000,000.00	
NED12A	On	14/12/2012			100.00000	84.72991	100.00000	84.53645			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	87.85893	100.00000	87.65833			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.38599	100.00000	51.27100			0.00	0	0.00
NED8	On	08/02/2014			100.00000	40.60671	100.00000	40.51733			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.70094	100.00000	7.68228			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.89813	100.00000	20.85213			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.31056	100.00000	11.28317			0.00	0	0.00
NET41	On	16/02/2013			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.99009	100.00000	9.94568			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.58005	100.00000	10.55553			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20NOn	24/07/2020	Spot Bond			100.00000	11.09490	100.00000	11.07048			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.65226	100.00000	11.62403			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	99.12061	6.82500	99.10238			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.92196	6.58500	99.90423			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	59.72463	100.00000	59.57994			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	17.17593	100.00000	17.12231			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	11.87348	100.00000	11.84472			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	99.96282	6.92500	99.94416			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	59.91914	100.00000	59.77398			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	17.40733	100.00000	17.35298			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.09472	100.00000	12.06541			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	100.01084	7.32500	99.99111			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	60.17851	100.00000	60.03272			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.83359	100.00000	17.77792			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	89.43050	100.00000	89.21552			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	60.21633	100.00000	60.07046			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	89.56243	100.00000	89.34713			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	60.43246	100.00000	60.28607			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7On	22/11/2012	Spot Bond			100.00000	89.62839	100.00000	89.41294			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	60.70262	100.00000	60.55557			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.05385	100.00000	60.90593			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.31830	100.00000	9.29572			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.31777	8.21500	99.29583			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	58.61319	100.00000	58.47805			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.58809	100.00000	40.49875			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.75386	100.00000	16.71677			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.30032	100.00000	17.26223			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.17812	100.00000	8.15916			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	16.15928	100.00000	16.12351			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.78084	100.00000	65.62148			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.04575	100.00000	31.96813			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.87430	100.00000	31.79708			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.20112	100.00000	11.17399			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	22.17242	100.00000	22.11870			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	64.49836	100.00000	64.21472			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On	26/07/2015	Spot Bond			100.00000	19.92977	100.00000	19.84213			0.00	0	1,500,000.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.43809	100.00000	13.40554			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.49505	100.00000	13.46236			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.52922	100.00000	13.49645			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.34936	100.00000	14.31460			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.26062	100.00000	15.22365			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.95599	100.00000	20.90523			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	20.26906	100.00000	20.22420			0.00	0	110,100,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	64.00123	100.00000	63.84619		11,500,000,000,000.00	115,000,000		135,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.48489	100.00000	31.40862		54,000,000,000,000.00	540,000,000		500,000,000.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	63.91573	100.00000	63.76089		12,500,000,000,000.00	125,000,000		658,900,000.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.25414	100.00000	31.17843		20,000,000,000,000.00	200,000,000		182,000,000.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.29772	100.00000	13.26550			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	95.11106	100.00000	94.86966		25,931,034,400,000.00	259,310,344		1,258,678,161.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.17331	100.00000	5.15056			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	95.49417	100.00000	95.25180			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	18.26278	100.00000	18.21853			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On	02/03/2016			100.00000	5.93175	100.00000	5.91723			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	56.41977	100.00000	56.24169			0.00	0	0.00
PMM04	On	25/01/2013			98.17000	76.53375	98.17000	76.37653			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	52.45120	100.00000	52.33479			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	90.49400	100.00000	90.27594			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.12550	100.00000	27.05907			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	87.50834	100.00000	87.30899			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	84.50521	100.00000	84.31272			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	56.35387	100.00000	56.21585			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	56.50688	100.00000	56.36848			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	56.70578	100.00000	56.56690			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	84.54687	100.00000	84.35428			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.26592	100.00000	27.19914			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	87.69792	100.00000	87.49815			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	56.76188	100.00000	56.62287			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	57.02199	100.00000	56.88234			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	84.61979	100.00000	84.42703			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On	15/06/2014			100.00000	27.57977	100.00000	27.51222			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	57.22091	100.00000	57.08077			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	84.80729	100.00000	84.61411			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	27.92667	100.00000	27.85828			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	57.62892	100.00000	57.48779			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	41.76807	100.00000	41.66689			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	81.23101	100.00000	81.23100			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	81.25101	100.00000	81.25101			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	81.33101	100.00000	81.33100			0.00	0	0.00
R009	On	15/09/2014			13.50000	107.74913	13.50000	107.67292			0.00	0	0.00
R009P	On	15/09/2014			100.00000	20.56586	100.00000	20.51984			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00222	100.00000	0.00221			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.37000	122.57520	5.31000	122.74102		184,573,686,589,890.00	371,263,797	26,377,938,078.00	
R158	On	15/09/2015			13.50000	107.74913	13.50000	107.67292			0.00	0	0.00
R158P	On	15/09/2015			100.00000	9.14038	100.00000	9.11993			0.00	0	0.00
R159	On	15/09/2016			13.50000	107.74913	13.50000	107.67292			0.00	0	0.00
R159P	On	15/09/2016			100.00000	4.06239	100.00000	4.05330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	57.44631	100.00000	57.31986			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.41000	129.83783	7.32000	130.74363		129,071,801,887,860.00	418,596,746	12,431,222,311.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00098	100.00000	0.00098			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.40726	104.33204	212.38171	104.03104		3,972,440,576,520.00	18,702,000	1,576,966,000.00	
R197	On	07/12/2023	Spot Bond			1.28000	276.46701	1.28000	276.42848		6,050,319,360.00	4,726,812	132,496,406.00	
R201	On	21/12/2014	Spot Bond			4.88000	110.50890	4.81500	110.63660		14,498,547,192,720.00	971,013,769	2,257,826,313.00	
R202	On	07/12/2033	Spot Bond			1.91000	205.54378	1.91000	205.51165		148,837,850,160.00	77,925,576	1,233,705,361.00	
R2023	On	28/02/2023	Spot Bond			6.95000	106.55462	6.88500	107.02997		5,682,987,200,000.00	817,696,000	3,307,880,000.00	
R203	On	15/09/2017	Spot Bond			5.80500	110.79506	5.76000	110.98101		47,620,780,078,905.00	203,407,421	9,243,681,000.00	
R204	On	21/12/2018	Spot Bond			6.11500	111.88538	6.05000	112.21913		19,230,482,220,330.00	144,804,942	5,526,285,987.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.78376	8.75000	100.75991		7,081,375,000,000.00	809,300,000	1,377,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	36.76593	100.00000	36.67686			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.03000	104.65026	4.96500	104.71797		8,563,783,221,880.00	702,541,396	1,699,579,371.00	
R207	On	15/01/2020	Spot Bond			6.39000	106.50813	6.32000	106.90594		30,002,311,584,090.00	695,197,431	6,815,986,883.00	
R208	On	31/03/2021	Spot Bond			6.52500	101.50406	6.47000	101.84449		43,747,848,212,175.00	704,651,067	10,553,577,310.00	
R209	On	31/03/2036	Spot Bond			8.19500	79.91371	8.12500	80.50928		45,759,791,753,170.00	583,867,206	9,789,692,189.00	
R210	On	31/03/2028	Spot Bond			1.67000	155.89590	1.67000	155.87251		27,635,497,340.00	16,548,202	79,283,948.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.40000	122.39862	0.45000	122.13292			3,126,237,600.00	7,815,594	1,230,815,594.00
R212	On	31/01/2022	Spot Bond			1.23000	127.04298	1.25000	126.81522			57,166,063,020.00	46,476,474	1,115,943,474.00
R213	On	28/02/2031	Spot Bond			7.99000	91.16653	7.89500	91.99741			18,212,264,177,500.00	279,382,250	3,266,493,258.00
R214	On	28/02/2041	Spot Bond			6.50000	100.58482	6.50000	100.56704			13,720,299,944,000.00	110,815,376	5,100,249,942.00
R223C	On	15/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.27318	100.00000	46.16963			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.84878	100.00000	30.77976			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.56586	100.00000	20.51984			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.71057	100.00000	13.67989			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.14038	100.00000	9.11993			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.09359	100.00000	6.07995			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.06239	100.00000	4.05330			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.96174	100.00000	55.83788			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.30783	100.00000	37.22526			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.87188	100.00000	24.81684			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.58126	100.00000	16.54456			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.05417	100.00000	11.02971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	7.36945	100.00000	7.35314			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.91296	100.00000	4.90209			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.27531	100.00000	3.26806			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.18354	100.00000	2.17871			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.45569	100.00000	1.45247			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.97046	100.00000	0.96831			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.64697	100.00000	0.64554			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43132	100.00000	0.43036			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28754	100.00000	0.28691			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19170	100.00000	0.19127			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12780	100.00000	0.12751			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08520	100.00000	0.08501			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05680	100.00000	0.05667			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03787	100.00000	0.03778			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02524	100.00000	0.02519			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01683	100.00000	0.01679			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01122	100.00000	0.01119			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00748	100.00000	0.00746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	0.00499	100.00000	0.00498			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00332	100.00000	0.00332			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00222	100.00000	0.00221			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00148	100.00000	0.00147			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00098	100.00000	0.00098			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	41.04956	100.00000	40.94903			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	66.67006	100.00000	66.50854			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	15.13684	100.00000	15.10017			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.17523	100.00000	19.11536			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.37129	100.00000	2.36086			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	85.84298	100.00000	85.64428		300,000,000,000.00	0.00	3,000,000	2,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	57.79854	100.00000	57.61611			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	57.79854	100.00000	57.61611			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	50.12615	100.00000	49.90330		1,600,000,000,000.00	0.00	16,000,000	8,000,000.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	19.15774	100.00000	19.57803			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	70.95587	100.00000	70.86639			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC05	On	06/12/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
RES05	On	17/10/2012			100.00000	97.85539	100.00000	97.59788			0.00	0	0.00
RES06	On	18/10/2014			100.00000	23.61317	100.00000	23.55597			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.63965	5.87500	103.62332			0.00	0	0.00
RES11	On	14/11/2012			100.00000	92.06205	100.00000	91.83641			0.00	0	0.00
RES12	On	20/08/2015			100.00000	17.88377	100.00000	17.80512			0.00	0	0.00
RES13	On	09/01/2013			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	28.12268	100.00000	28.05380			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	88.23442	100.00000	88.02582			0.00	0	0.00
RP002	On	28/02/2013			100.00000	88.37459	100.00000	88.16566			0.00	0	0.00
RP004	On	25/11/2014			100.00000	24.57945	100.00000	24.51990			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.58165	100.00000	13.08415			0.00	0	0.00
RP006	On	30/04/2019			100.00000	13.47718	100.00000	13.44453			0.00	0	0.00
RP007	On	30/04/2016			100.00000	15.46214	100.00000	15.42467			0.00	0	0.00
RP008	On	30/04/2016			100.00000	15.46214	100.00000	15.42467			0.00	0	0.00
RP009	On	16/07/2013			100.00000	69.11216	100.00000	68.80823			0.00	0	0.00
RP010	On	23/08/2013			100.00000	58.12213	100.00000	57.86654			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On	12/09/2013	Spot Bond			100.00000	53.27243	100.00000	53.03560			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99967	100.00000	49.99962			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	4.00756	100.00000	3.98975			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.35183	100.00000	0.35027			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	41.19770	100.00000	41.09679			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.18083	100.00000	36.10920			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.43818	100.00000	22.38381			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.03331	5.25000	101.01908			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.64005	100.00000	0.63848			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.78757	100.00000	2.78082			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	96.43606	100.00000	96.23431			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.45811	100.00000	14.42611			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333		147,400,000,000,000.00	474,000,000	976,000,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	89.86574	100.00000	89.64815			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.57577	100.00000	17.53708			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.31689	100.00000	10.29190			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	110.16023	8.00000	110.13663			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.45372	100.00000	8.43323			0.00	0	11,800,000.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.50911	100.00000	7.49071		6,000,000,000,000.00	60,000,000	60,000,000	16,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.71733	100.00000	7.69297			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.49323	100.00000	23.44152			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	72.36884	100.00000	72.20868		35,000,000,000.00	350,000	350,000	3,050,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.44878	100.00000	13.41902			0.00	0	7,400,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	120.48234	5.75000	120.45110			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.16826	100.00000	48.06048			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	68.10538	100.00000	67.98041			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	69.99150	100.00000	69.86017			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.24601	100.00000	10.22309			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.96190	100.00000	21.91277			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537		488,000,000,000.00	4,880,000	4,880,000	2,440,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	69.19233	100.00000	69.06537			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.12435	100.00000	8.10446			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.66071	100.00000	28.59052			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.19407	100.00000	28.12502			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.66290	100.00000	9.98706			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.15524	100.00000	66.75568			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.36688	100.00000	42.26424			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.74126	100.00000	10.71723			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	42.35485	100.00000	42.25225			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.37360	100.00000	11.34605			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.32132	100.00000	7.30340			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.96617	100.00000	0.96403			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.55809	100.00000	7.53958			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.83755	100.00000	12.80913		25,000,000,000.00	250,000	250,000.00	
SBS20	On	15/05/2026	Spot Bond			10.05000	103.82853	10.05000	103.80086			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.34427	100.00000	7.32134			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.63238	100.00000	20.58240			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	10.13997	100.00000	10.10832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	7.74355	100.00000	7.72479			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.04978	8.00000	105.03476			0.00	0	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.94561	100.00000	10.92152			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.76408	100.00000	11.73819			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.44417	100.00000	71.31187			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.05973	100.00000	18.01997			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	66.77326	100.00000	66.61932			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.15438	100.00000	7.13855			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.79899	100.00000	5.78622			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.03738	100.00000	11.01034			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	85.31682	100.00000	85.13721			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.35342	100.00000	2.34765			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05910	100.00000	0.05894			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.00000	6.50000	98.92237			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.88766	100.00000	9.86344			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	55.05824	100.00000	54.92339			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.41792	100.00000	15.38017			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On	29/06/2017	Spot Bond			100.00000	9.32323	100.00000	9.30039			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.07072	8.75000	100.05500			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	55.41642	100.00000	55.29444			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.66689	100.00000	14.63461			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	61.66997	100.00000	61.53348			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.24601	100.00000	10.22309		1,600,000,000,000.00	16,000,000	29,200,000.00	
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.78106	100.00000	28.71133			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.83914	100.00000	10.81288			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.95147	100.00000	15.91283			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.73749	100.00000	8.71632			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.31042	100.00000	16.27432			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.38084	100.00000	17.32658			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.91581	100.00000	9.89153			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.47536	100.00000	9.45216			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.30529	100.00000	9.27624			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.89054	100.00000	6.87521			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.05473	6.75000	100.03649			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.64796	100.00000	24.60925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			7.25000	101.56024	7.25000	101.54059			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.95031	100.00000	9.91891			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.42786	8.75000	98.40458			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.65170	13.50000	100.61539			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.53018	100.00000	2.52009			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882 On	27/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN941	On	20/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			100.00000	86.49289	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	20.31709	100.00000	20.27188			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	9.06277	100.00000	9.04261			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.85073	100.00000	33.77622			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.33739	100.00000	36.25609		100,000,000,000.00	1,000,000	500,000.00	
TFS100	On	22/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.77508	6.27500	100.75801			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	64.84590	100.00000	64.68881			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.43380	100.00000	65.27528			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.47742	100.00000	16.43751			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.82875	8.00000	103.80662			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.35224	6.27000	100.33514			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.97492	100.00000	40.89380		2,000,000,000,000.00	20,000,000	10,000,000.00	
TFS97	On	14/11/2013	Spot Bond			100.00000	41.58717	100.00000	41.45733			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.81025	100.00000	8.78274			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.06469	100.00000	9.03639			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.27795	100.00000	9.25753			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.61175	100.00000	9.58175			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.78222	100.00000	10.74855			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.61672	100.00000	15.56796			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.52343	100.00000	97.26747			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.46864	100.00000	12.43844			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	97.45260	100.00000	97.19682			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A3 On	18/10/2012	Spot Bond			100.00000	98.42032	100.00000	98.16201			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	97.65551	100.00000	97.39919			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	97.91966	100.00000	97.66264			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.62378	100.00000	7.60531			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.16618	100.00000	8.14639			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.52777	100.00000	8.50712			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.25098	100.00000	9.22857			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.73312	100.00000	9.70954			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.84376	100.00000	14.80780			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	12.13140	100.00000	12.10201			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.51452	100.00000	14.47936			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.41050	100.00000	12.38043			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.34698	100.00000	8.32676			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.46752	100.00000	8.44700			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.52777	100.00000	8.50712			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	12.22443	100.00000	12.19481			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.41050	100.00000	12.38043			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	13.05011	100.00000	13.01850			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			100.00000	9.13044	100.00000	9.10833			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	13.05011	100.00000	13.01850			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.98046	100.00000	13.94659			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.33579	100.00000	10.31075			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.92231	100.00000	13.88858			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.57403	100.00000	18.52903			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	15.15715	100.00000	15.12043			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.74847	100.00000	18.70305			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.61585	100.00000	37.52473			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.80297	100.00000	27.74144			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.63053	6.00000	103.61404			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.08311	100.00000	14.05211			0.00	0	994,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	11.02440	100.00000	10.99973			880,241,200,000.00	8,802,412	295,103,483.00
TN23	On	06/11/2023	Spot Bond			100.00000	15.04167	100.00000	15.00856			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.49297	100.00000	10.46988			0.00	0	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.17032	100.00000	12.14353			4,650,000,000,000.00	46,500,000	35,050,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.79827	100.00000	7.76159			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.98189	100.00000	7.94435			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.21449	100.00000	8.17585			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.23898	100.00000	8.20022			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.38972	100.00000	9.34555			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.96975	100.00000	15.89463			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.08034	10.00000	100.05355			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.07835	9.75000	100.05222			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.07776	100.00000	10.05177			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	11.56662	100.00000	11.54073			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	92.78846	100.00000	92.56488			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.17719	100.00000	32.09923			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.30853	100.00000	13.27629			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.27607	100.00000	18.23180			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.33753	100.00000	12.30992			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	92.63015	100.00000	92.39916			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.04965	100.00000	42.94537			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	92.65868	100.00000	92.42761			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.22992	100.00000	43.12044			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	92.76133	100.00000	92.53000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.51285	100.00000	43.40744			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.24829	100.00000	16.19757			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.89452	100.00000	10.86051			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.55203	100.00000	8.52534			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	75.18786	100.00000	75.04158			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.08289	100.00000	13.05807			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	21.00713	100.00000	20.96089			60,000,000.00	600	65,602,599.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.28271	100.00000	12.25441			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.52510	100.00000	22.47552			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	14.02507	100.00000	13.99420			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.34605	100.00000	12.31888			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.11644	100.00000	12.08978			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.01439	100.00000	11.98795			100,000,000,000.00	1,000,000	27,500,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.85447	100.00000	47.74739			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	39.08473	100.00000	38.99823			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.82354	100.00000	10.79971			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.82832	100.00000	29.76194			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.35295	100.00000	24.29935			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.47338	100.00000	8.45462			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.38313	100.00000	17.34486			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.79971	100.00000	10.77594			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34486	100.00000	0.34409			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02674	100.00000	0.02669			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	11.45712	100.00000	11.43545			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.09179	100.00000	8.07644			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
Total for j-Bonds :											,110,254,959,580,640.00	,686,929,312	119,844,049,163.00	

Grand Total: **10,256,072,422,420.00** **86,989,873** **19,845,242,647.00**