



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.40570	8.40570	8.41290	8.41290		14.81	45,533,676.90	5,417	236,562.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,262.92240	1.26292	1,255.703	21.77	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.02240	0.00002	0.003	21.77	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,112.96270	1.11296	1,105.719	21.40	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.06270	0.00006	0.019	21.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,013.02500	1.01302	1,005.760	21.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.12500	0.00013	0.060	21.14	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			2.27190	0.00227	1.574	23.60	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			889.37190	0.88937	895.874	23.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			7.08800	0.00709	5.190	20.47	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			594.18800	0.59419	599.490	20.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			4.88920	0.00489	3.499	21.61	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			691.98920	0.69199	697.799	21.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			3.45910	0.00346	2.428	22.76	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			790.55910	0.79056	796.728	22.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			42.54680	0.04255	35.660	16.49	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			229.64680	0.22965	229.960	16.49	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			20.49560	0.02050	16.187	17.76	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			357.59560	0.35760	360.487	17.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			16.04020	0.01604	12.427	18.18	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			403.14020	0.40314	406.727	18.18	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			106.73230	0.10673	96.541	14.81	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			93.83230	0.09383	90.841	14.81	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			68.19970	0.06820	59.456	15.65	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			155.29970	0.15530	153.756	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			53.99210	0.05399	46.161	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			191.09210	0.19109	190.461	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			242.30210	0.24230	232.653	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			29.40210	0.02940	26.953	15.52	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			203.45570	0.20346	193.435	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			40.55570	0.04056	37.735	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			196.03910	0.19604	185.956	15.31	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			43.13910	0.04314	40.256	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			516.30660	0.51631	508.584	17.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			3.40660	0.00341	2.884	17.25	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			419.44890	0.41945	411.354	16.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			6.54890	0.00655	5.654	16.24	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			327.38800	0.32739	318.582	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			14.48800	0.01449	12.882	15.88	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			913.14930	0.91315	905.874	20.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.24930	0.00025	0.174	20.89	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			713.82410	0.71382	706.464	19.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.92410	0.00092	0.764	19.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			664.17860	0.66418	656.762	18.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.27860	0.00128	1.062	18.75	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50350	8.50350	8.51090	8.51090		16.25	14,506,971.00	1,706	92,298.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			20.33280	0.02033	18.958	27.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,609.43280	2.60943	2,615.458	27.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			112.99160	0.11299	108.109	19.70	0.00	0	3,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			852.09160	0.85209	854.609	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			85.00230	0.08500	81.007	20.90	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,074.10230	1.07410	1,077.507	20.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			36.21460	0.03621	34.125	25.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,925.31460	1.92531	1,930.625	25.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			151.52560	0.15153	145.605	18.55	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			650.62560	0.65063	652.105	18.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			135.43840	0.13544	129.923	18.98	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			724.53840	0.72454	726.423	18.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			115.70430	0.11570	110.740	19.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			834.80430	0.83480	837.240	19.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			261.65680	0.26166	253.769	16.70	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			350.75680	0.35076	350.269	16.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			199.56890	0.19957	192.634	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			488.66890	0.48867	489.134	17.59	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			153.45150	0.15345	147.484	18.50	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			642.55150	0.64255	643.984	18.50	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			398.80570	0.39881	389.878	15.68	1,169,633.10	3,000	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			187.90570	0.18791	186.378	15.68	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			371.88990	0.37189	363.083	15.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			210.98990	0.21099	209.583	15.82	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			299.91490	0.29991	291.600	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			289.01490	0.28901	288.100	16.25	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			558.56140	0.55856	549.398	15.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			97.66140	0.09766	95.898	15.13	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			521.64380	0.52164	512.482	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			110.74380	0.11074	108.981	15.10	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			427.23040	0.42723	418.204	15.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			166.33040	0.16633	164.704	15.53	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			635.93740	0.63594	626.831	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			75.03740	0.07504	73.331	15.20	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			596.68510	0.59669	587.542	15.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			85.78510	0.08579	84.042	15.17	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.60600	8.60600	8.61270	8.61270		16.81	516,360.00	60	21,550.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			127.76020	0.12776	124.945	22.80	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,715.06020	1.71506	1,718.945	22.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			103.70860	0.10371	101.495	24.02	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,041.00860	2.04101	2,045.495	24.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			88.09740	0.08810	86.294	25.04	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,325.39740	2.32540	2,330.294	25.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			687.44050	0.68744	679.678	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			174.74050	0.17474	173.678	15.34	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			280.73690	0.28074	274.871	18.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			768.03690	0.76804	768.871	18.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			198.27820	0.19828	193.892	20.42	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,135.57820	1.13558	1,137.892	20.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			757.63820	0.75764	750.104	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			144.93820	0.14494	144.104	15.34	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.69850	8.69850	8.70510	8.70510		17.36	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			517.52930	0.51753	511.174	17.52	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			562.42930	0.56243	562.674	17.52	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			513.95820	0.51396	507.625	17.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			568.85820	0.56886	569.125	17.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			521.13330	0.52113	514.753	17.49	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			556.03330	0.55603	556.253	17.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.82610	8.82610	8.83120	8.83120		18.07	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,110.87470	1.11087	1,111.895	16.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			279.67470	0.27967	285.795	16.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			658.48740	0.65849	659.342	18.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			827.28740	0.82729	833.242	18.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16310	9.16310	9.16920	9.16920		18.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,557.94290	1.55794	1,560.719	16.67	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			388.74290	0.38874	397.619	16.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50020	9.50020	9.50720	9.50720		19.75	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.40570	8.40570	8.41290	8.41290		14.81	0.00	0	1,235.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			7,141.36450	0.07141	6,249.749	15.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			14,851.36450	0.14851	14,679.749	15.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			4,254.68090	0.04255	3,566.003	16.49	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			22,964.68090	0.22965	22,996.003	16.49	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.50350	8.50350	8.51090	8.51090		16.25	425,175.00	50	442.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			26,524.95730	0.26525	25,731.714	16.65	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,434.95730	0.34435	34,381.714	16.65	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.60600	8.60600	8.61270	8.61270			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			7,730.00000	0.07730	8,400.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.69850	8.69850	8.70510	8.70510		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			51,395.81640	0.51396	50,762.515	17.56	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			56,885.81640	0.56886	56,912.515	17.56	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			52,113.33430	0.52113	51,475.249	17.49	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			55,603.33430	0.55603	55,625.249	17.49	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			51,752.93160	0.51753	51,117.387	17.52	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			56,242.93160	0.56243	56,267.387	17.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.35530	13.35530	13.36170	13.36170		12.60	1,335,530.00	100	10,618.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			2,011.70100	2.01170	2,005.305	22.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00100	0.00000	0.006	22.06	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,212.37020	1.21237	1,205.836	18.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.67020	0.00067	0.536	18.80	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			99.32140	0.09932	89.549	13.03	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			187.62140	0.18762	184.249	13.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			21.32970	0.02133	17.077	14.77	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			509.62970	0.50963	511.777	14.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.50730	13.50730	13.51430	13.51430		13.89	2,039,602.30	151	3,231.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			329.85400	0.32985	320.933	14.37	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			515.55400	0.51555	513.633	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			198.20650	0.19821	187.802	15.56	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			883.90650	0.88391	880.501	15.56	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			467.77090	0.46777	460.955	13.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			323.47090	0.32347	323.655	13.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			384.89300	0.38489	376.696	14.01	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			420.59300	0.42059	419.396	14.01	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.66720	13.66720	13.67340	13.67340		16.26	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			913.92430	0.91392	906.793	23.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			940.52430	0.94052	939.593	23.16	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			824.98660	0.82499	818.057	23.16	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,051.58660	1.05159	1,050.857	23.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			631.21310	0.63121	624.888	23.16	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,357.81310	1.35781	1,357.688	23.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			994.87180	0.99487	987.591	23.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			851.47180	0.85147	850.391	23.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10730	0.10730	0.10750	0.10750		14.45	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			38.16980	0.00038	29.163	14.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			288.16980	0.00288	299.163	14.45	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10860	0.10860	0.10880	0.10880		18.45	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			374.14510	0.00374	356.704	18.45	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			494.14510	0.00494	496.704	18.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.56700	10.56700	10.58590	10.58590		12.28	2,884,791.00	273	25,335.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,136.22880	1.13623	1,117.289	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.32880	0.00033	0.289	21.04	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			837.31420	0.83731	818.238	18.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.41420	0.00141	1.238	18.42	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			688.58920	0.68859	669.374	16.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			2.68920	0.00269	2.374	16.81	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			399.45240	0.39945	380.088	14.48	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			13.55240	0.01355	13.088	14.48	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			3.97910	0.00398	3.184	15.84	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			618.07910	0.61808	636.184	15.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			3.23750	0.00324	2.576	16.29	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			667.33750	0.66734	685.576	16.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70170	10.70170	10.72110	10.72110		13.67	0.00	0	59,188.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			213.79950	0.21380	203.822	14.58	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			492.69950	0.49270	502.122	14.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			187.03390	0.18703	177.596	14.88	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			565.93390	0.56593	575.896	14.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			112.53060	0.11253	105.209	16.21	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			891.43060	0.89143	903.509	16.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			484.54490	0.48454	470.855	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			163.44490	0.16344	169.155	13.37	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			272.16500	0.27216	261.160	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			371.06500	0.37106	379.460	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			228.62520	0.22863	218.369	14.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			457.52520	0.45753	466.669	14.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,238.68380	1.23868	1,220.738	14.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			17.58380	0.01758	19.038	14.42	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			550.26380	0.55026	535.941	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			129.16380	0.12916	134.241	13.26	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.84470	10.84470	10.86380	10.86380		14.15	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			408.73400	0.40873	400.180	14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			514.93400	0.51493	525.480	14.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.15710	11.15710	11.17600	11.17600		15.12	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			750.65160	0.75065	743.283	15.21	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			774.65160	0.77465	786.183	15.21	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.70292	106.70292	106.71180	106.71180			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,721.80000	6.72180	6,712.920		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,711.80000	6.71180	6,702.920		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,701.80000	6.70180	6,692.920		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.78557	104.78557	104.79280	104.79280			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,802.80000	5.80280	5,795.570		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,792.80000	5.79280	5,785.570		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,782.80000	5.78280	5,775.570		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.24716	111.24716	111.25465	111.25465			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,264.65000	7.26465	7,257.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,254.65000	7.25465	7,247.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,244.65000	7.24465	7,237.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			474.49900	474.49900	472.76800	472.76800			0.00	0	13.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	07/02/2013	Index Future			481.14600	481.14600	479.54000	479.54000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			425.96700	425.96700	424.81500	424.81500			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			431.93300	431.93300	430.89900	430.89900			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.59270	8.59270	8.60180	8.60180		11.19	481,191.20	56	8,834.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			205.17900	0.20518	195.144	12.68	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			23.37900	0.02338	22.444	12.68	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.62280	8.62280	8.63290	8.63290		12.47	0.00	0	10,119.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			321.24500	0.32124	313.146	12.41	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			148.34500	0.14835	150.346	12.41	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.66070	8.66070	8.67070	8.67070		12.86	0.00	0	3,885.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			404.58440	0.40458	398.466	12.69	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			243.88440	0.24388	247.766	12.69	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.72770	8.72770	8.73620	8.73620		13.76	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			521.24980	0.52125	511.391	16.51	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			675.04980	0.67505	673.691	16.51	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			517.00710	0.51701	507.172	16.51	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			680.80710	0.68081	679.472	16.51	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			512.79050	0.51279	502.979	16.51	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			686.59050	0.68659	685.279	16.51	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.82610	8.82610	8.84420	8.84420		14.19	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.51990	8.51990	8.51880	8.51880		12.90	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			266.77550	0.26678	265.297	14.29	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			17.97550	0.01798	15.397	14.29	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.60140	8.60140	8.60060	8.60060		12.00	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			364.79170	0.36479	361.810	11.97	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			114.19170	0.11419	110.410	11.97	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.03200	0.03200	0.03150	0.03150			0.00	0	11,120.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future			0.04910	0.04910	0.05900	0.05900			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.04580	0.04580	0.04880	0.04880			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03150	0.03150	0.03720	0.03720			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.00370	0.00370	0.00480	0.00480			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.21130	0.21130	0.21890	0.21890			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.13810	0.13810	0.13990	0.13990			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.79220	8.79220	8.81840	8.81840		12.83	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			59.37650	0.05938	43.491	13.57	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			150.97650	0.15098	161.291	13.57	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.90990	8.90990	8.93750	8.93750		14.82	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			243.02390	0.24302	230.095	15.43	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			345.52390	0.34552	360.195	15.43	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.39420	8.39420	8.40140	8.40140		15.54	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Call			68.36790	0.06837	55.618	15.88	0.00	0	2,000.00
DAAX On	07/09/2012	Any day expiry	8.38	Put			46.96790	0.04697	41.418	15.88	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			56.92450	0.05692	44.343	15.54	0.00	0	7,000.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			55.52450	0.05552	50.143	15.54	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			26.71750	0.02672	17.253	16.91	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			115.31750	0.11532	113.054	16.91	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			24.45330	0.02445	15.429	17.06	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			123.05330	0.12305	121.229	17.06	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			22.36530	0.02237	13.783	17.21	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Put			130.96530	0.13097	129.583	17.21	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry			8.58900	8.58900	8.60000	8.60000		10.19	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.59	Call			0.00000	0.00000	44.980	10.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUD	On	10/09/2012	Any day expiry	8.59	Put			0.00000	0.00000	45.980	10.35	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Call			0.00000	0.00000	39.520	10.19	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Put			0.00000	0.00000	50.520	10.19	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Call			0.00000	0.00000	35.809	10.35	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Put			0.00000	0.00000	56.809	10.35	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.62	Call			0.00000	0.00000	32.420	10.52	0.00	5,000	5,000.00
DAUD	On	10/09/2012	Any day expiry	8.62	Put			0.00000	0.00000	63.420	10.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.41830	8.41830	8.42560	8.42560		15.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,026.00000	1.02600	1,019.000	19.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	19.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			709.00000	0.70900	701.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			3.00000	0.00300	3.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			583.00000	0.58300	575.000	16.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			7.00000	0.00700	7.000	16.32	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			241.00000	0.24100	232.000	15.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			65.00000	0.06500	64.000	15.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			105.00000	0.10500	97.000	15.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			189.00000	0.18900	189.000	15.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			52.00000	0.05200	46.000	17.27	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			346.00000	0.34600	348.000	17.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.45530	8.45530	8.46270	8.46270		15.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			330.00000	0.33000	320.000	15.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			117.00000	0.11700	115.000	15.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			196.00000	0.19600	188.000	16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			243.00000	0.24300	243.000	16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			130.00000	0.13000	123.000	17.10	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			387.00000	0.38700	388.000	17.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,068.00000	1.06800	1,060.000	16.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	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	31/10/2012	Any day expiry	7.72	Call			759.00000	0.75900	750.000	15.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			16.00000	0.01600	15.000	15.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			640.00000	0.64000	631.000	15.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			27.00000	0.02700	26.000	15.27	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.48820	8.48820	8.49560	8.49560		16.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			194.00000	0.19400	187.000	17.19	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			418.00000	0.41800	419.000	17.19	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			806.00000	0.80600	798.000	15.30	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			30.00000	0.03000	30.000	15.30	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			693.00000	0.69300	684.000	15.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			47.00000	0.04700	46.000	15.20	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			266.00000	0.26600	257.000	16.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			280.00000	0.28000	279.000	16.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.51770	8.51770	8.52500	8.52500		16.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			321.00000	0.32100	313.000	16.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			306.00000	0.30600	305.000	16.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			246.00000	0.24600	239.000	17.19	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			441.00000	0.44100	441.000	17.19	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			850.00000	0.85000	841.000	15.35	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			45.00000	0.04500	43.000	15.35	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			739.00000	0.73900	731.000	15.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			64.00000	0.06400	63.000	15.26	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.55390	8.55390	8.56100	8.56100			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			159.00000	0.15900	166.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			39.00000	0.03900	46.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			49.00000	0.04900	56.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.62	Put			59.00000	0.05900	66.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			711.00000	0.71100	704.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.58470	8.58470	8.59140	8.59140		16.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			393.00000	0.39300	386.000	16.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			412.00000	0.41200	411.000	16.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			389.00000	0.38900	382.000	16.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			418.00000	0.41800	417.000	16.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			354.00000	0.35400	347.000	17.21	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			483.00000	0.48300	482.000	17.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			839.00000	0.83900	831.000	15.30	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			98.00000	0.09800	96.000	15.30	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			397.00000	0.39700	389.000	16.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			406.00000	0.40600	404.000	16.73	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.96689	108.96689	108.97458	108.97458			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,984.58000	2.98458	2,976.890		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,974.58000	2.97458	2,966.890		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,964.58000	2.96458	2,956.890		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.68513	89.73248	8.71596	89.46429			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,051.40000	4.05140	4,319.590		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future			8.78160	90.98998	8.81018	90.74587			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			2,350.06000	2.35006	2,105.950		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			2,261.37000	2.26137	2,017.260		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,172.81000	2.17281	1,928.700		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			425.95700	425.95700	424.84200	424.84200			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			208,820.00000	20.88200	219,970.000		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			431.92400	431.92400	430.92700	430.92700			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			20,630.00000	2.06300	10,660.000		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			20,730.00000	2.07300	10,760.000		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			20,830.00000	2.08300	10,860.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.59800	185.59800	185.61300	185.61300			1,855,980.00	1	594.00
IGOV	On	07/02/2013	Index Future			188.19800	188.19800	188.27200	188.27200			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.47100	502.47100	502.47100	502.47100			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.48500	509.48500	509.48500	509.48500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.02000	94.98000	5.02000	94.98000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.95000	95.05000	4.96000	95.04000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.86000	95.14000	4.87000	95.13000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.79000	95.21000	4.80000	95.20000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.77000	95.23000	4.78000	95.22000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.75000	95.25000	4.77000	95.23000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.75000	95.25000	4.77000	95.23000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.80000	95.20000	4.81000	95.19000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.88000	95.12000	4.88000	95.12000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			4.99000	95.01000	4.99000	95.01000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.13000	94.87000	5.15000	94.85000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.28000	94.72000	5.31000	94.69000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.65960	6.65960	6.70380	6.70380		11.78	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			138.72770	0.13873	102.675	12.38	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			24.92770	0.02493	33.075	12.38	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.71060	6.71060	6.75560	6.75560		11.24	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			233.79840	0.23380	202.292	11.34	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			108.19840	0.10820	121.692	11.34	0.00	0	0.00
R023	On	01/11/2012	Bond Future			6.96812	107.10387	7.02930	106.64405			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			80.16000	0.08016	539.980		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			155.00000	0.15500	614.820		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.06	Call			229.77000	0.22977	689.590		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.03645	108.60481	7.09555	108.17173			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	26.080		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			407.00000	0.40700	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	99.500		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			333.58000	0.33358	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	172.850		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			260.23000	0.26023	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.08356	106.07367	7.14060	105.66415			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			723.65000	0.72365	314.130		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			651.43000	0.65143	241.910		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			579.27000	0.57927	169.750		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.38183	123.15180	5.42197	123.03313		2.26	6,034,438.20	49	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,163.36000	1.16336	1,260.130		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			111.39000	0.11139	89.490		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,396.67000	2.39667	2,512.520		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			10.18000	0.01018	7.360		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.40337	124.87761	5.43409	124.79562		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,317.81000	2.31781	2,390.730		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			88.32000	0.08832	79.250		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.38253	119.66470	5.40297	119.61502		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			767.22000	0.76722	789.280		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			920.36000	0.92036	892.740		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			778.26000	0.77826	800.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			907.06000	0.90706	879.680		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.36	Call			789.42000	0.78942	811.940	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			893.89000	0.89389	866.730	2.17	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.33999	131.43882	7.38585	130.96626		11.62	10,909,422.06	83	35,615.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,219.89000	5.21989	5,572.810	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			865.86000	0.86586	746.220	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,624.40000	6.62440	7,015.510	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			526.85000	0.52685	445.400	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,868.85000	10.86885	11,319.470	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			109.02000	0.10902	87.080	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,640.12000	13.64012	14,105.520	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			30.12000	0.03012	22.960	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.41012	127.99065	7.45363	127.55167		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,682.43000	10.68243	11,041.780	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,010.01000	1.01001	930.380	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,161.95000	2.16195	2,301.860	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,845.69000	6.84569	6,546.620	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,140.11000	3.14011	3,322.160	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,213.12000	5.21312	4,956.190	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.46396	129.62134	7.50525	129.21201		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,673.84000	4.67384	4,866.550	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,620.93000	5.62093	5,404.310	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,584.20000	4.58420	4,774.380	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,731.42000	5.73142	5,512.270	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,628.89000	4.62889	4,820.340	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,675.99000	5.67599	5,458.110	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.09761	214.09761	214.12347	214.12347			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,866.53000	4.86653	4,892.390		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,876.53000	4.87653	4,902.390		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,886.53000	4.88653	4,912.390		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.89450	271.89450	271.91721	271.91721			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,927.21000	4.92721	4,904.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,917.21000	4.91721	4,894.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,907.21000	4.90721	4,884.500		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			4.75590	111.26513	4.79527	111.18251		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			719.04000	0.71904	787.720	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			61.45000	0.06145	47.510	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.67840	108.41595	4.70542	108.36625		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			691.89000	0.69189	725.990	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			188.46000	0.18846	172.860	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	02/05/2013	Bond Future			4.54337	109.79725	4.55597	109.77688		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			162.00000	0.16200	166.140	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,000.70000	1.00070	984.470	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			165.59000	0.16559	169.810	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			987.96000	0.98796	971.810	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			169.25000	0.16925	173.550	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			975.28000	0.97528	959.210	1.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.90231	199.90231	199.91589	199.91589			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,925.89000	7.92589	7,912.310		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			7,915.89000	7.91589	7,902.310		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			7,905.89000	7.90589	7,892.310		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			5.86291	111.13558	5.90330	110.95707		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,188.70000	4.18870	4,362.370	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			20.07000	0.02007	15.230	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.90938	112.69302	5.94439	112.54653		4.45	281,732,550.00	2,500	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,695.29000	1.69529	1,778.620	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,005.57000	1.00557	942.410	4.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,292.86000	3.29286	3,408.310	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			390.91000	0.39091	359.870	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,289.95000	4.28995	4,416.810	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			222.73000	0.22273	203.100	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.92944	109.97053	5.95901	109.85258		4.65	0.00	0	8.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Call			1,562.75000	1.56275	1,617.630	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,758.33000	1.75833	1,695.260	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,525.19000	1.52519	1,579.160	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,800.71000	1.80071	1,736.730	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,543.90000	1.54390	1,598.320	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,779.44000	1.77944	1,715.910	4.65	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.16756	112.23327	6.21325	111.99064		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,213.56000	5.21356	5,448.470	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			31.83000	0.03183	24.110	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.22007	109.77551	6.26163	109.56389		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,388.11000	5.38811	5,570.360	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			309.28000	0.30928	279.910	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.25347	111.17402	6.29097	110.99001		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,162.36000	2.16236	2,252.840	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,167.11000	2.16711	2,073.580	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,188.97000	2.18897	2,280.110	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,144.71000	2.14471	2,051.840	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,215.75000	2.21575	2,307.540	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,122.51000	2.12251	2,030.290	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			4.88132	105.30537	4.91476	105.26627		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			259.30000	0.25930	283.940	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			101.39000	0.10139	86.930	1.00	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
R206	On	07/02/2013	Bond Future			4.76374	103.01596	4.77157	103.00883		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			264.30000	0.26430	266.990	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			274.83000	0.27483	270.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.49962	104.32855	4.46861	104.34984		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			89.30000	0.08930	84.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			834.65000	0.83465	851.460	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			90.62000	0.09062	86.100	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			829.02000	0.82902	845.790	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			91.96000	0.09196	87.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			823.41000	0.82341	840.130	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			6.45098	106.77198	6.51213	106.41557		7.18	0.00	0	19,131.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,028.81000	6.02881	6,374.050	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			39.57000	0.03957	28.400	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.50935	104.62863	6.56771	104.30011		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,254.03000	6.25403	6,540.890	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			334.31000	0.33431	292.650	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55201	105.96174	6.60765	105.65789		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,078.77000	2.07877	2,214.360	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,997.63000	2.99763	2,829.370	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,102.57000	2.10257	2,239.210	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,966.34000	2.96634	2,799.130	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,126.54000	2.12654	2,264.230	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,935.26000	2.93526	2,769.100	7.30	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future			6.63844	101.38669	6.70471	100.96441		8.47	11,963,629.42	118	9,445.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,732.03000	1.73203	1,977.230	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,065.63000	1.06563	888.550	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,035.00000	5.03500	5,422.800	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			135.00000	0.13500	100.520	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,149.84000	6.14984	6,553.890	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			64.82000	0.06482	46.590	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.69918	102.80737	6.76327	102.41071		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			607.71000	0.60771	686.740	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,460.51000	5.46051	5,142.880	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,513.62000	6.51362	6,850.800	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			473.55000	0.47355	414.070	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.74179	100.72304	6.80372	100.34919		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,392.89000	2.39289	2,563.600	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,324.02000	3.32402	3,120.880	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,419.41000	2.41941	2,591.390	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,289.65000	3.28965	3,087.780	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,366.54000	2.36654	2,535.980	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,358.62000	3.35862	3,154.210	8.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.06532	81.65633	8.09595	81.38460		17.61	2,204,720.91	27	7,401.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,619.31000	7.61931	7,858.320	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			274.51000	0.27451	241.790	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.13481	82.80047	8.16340	82.55043		18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.06	Call			8,548.83000	8.54883	8,738.170	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,282.71000	1.28271	1,222.010	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.18895	80.71279	8.21564	80.48199		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,997.17000	3.99717	4,095.530	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,981.29000	5.98129	5,848.850	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,033.96000	4.03396	4,132.970	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,928.55000	5.92855	5,796.760	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,070.67000	4.07067	4,170.330	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,875.88000	5.87588	5,744.740	18.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			153.69969	153.69969	153.71128	153.71128			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,721.28000	8.72128	8,709.690		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			8,711.28000	8.71128	8,699.690		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			8,701.28000	8.70128	8,689.690		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.23283	122.23283	122.24623	122.24623			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			256.23000	0.25623	242.830		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			246.23000	0.24623	232.830		0.00	0	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	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			236.23000	0.23623	222.830		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.64098	125.64098	125.65186	125.65186			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,661.86000	3.66186	3,650.980		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,651.86000	3.65186	3,640.980		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,641.86000	3.64186	3,630.980		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.85202	93.07658	7.89791	92.66255		15.36	0.00	0	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,660.06000	1.66006	1,820.170	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,004.34000	3.00434	2,750.420	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,937.22000	7.93722	8,310.610	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			243.75000	0.24375	203.110	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.92540	94.38098	7.96946	93.98997		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,904.96000	8.90496	9,211.540	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,187.07000	1.18707	1,102.640	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.97954	92.04743	8.02184	91.67671		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,102.67000	4.10267	4,270.500	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,711.99000	5.71199	5,509.100	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,140.56000	4.14056	4,309.460	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,660.31000	5.66031	5,458.490	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,178.66000	4.17866	4,348.630	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,608.96000	5.60896	5,408.210	16.24	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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				8.08444	83.66743	8.11506	83.37866			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				1,189.99000	1.18999	901.220		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				1,093.80000	1.09380	805.030		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				997.79000	0.99779	709.020		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
RAIN	On 17/09/2012	Foreign Exchange Future				16,314.24000	16,314.24000	16,339.28000	16,339.28000			0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future				1.32360	1.32360	1.32590	1.32590		14.73	0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future	1.33	Call				141.01800	0.01410	121.785	15.18	0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future	1.33	Put				182.01800	0.01820	185.785	15.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future				1.33100	1.33100	1.33290	1.33290		15.26	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call				419.60760	0.04196	402.580	15.92	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put				490.60760	0.04906	492.580	15.92	0.00	0	0.00
Total for Derivatives :												383,593,671.09	18,591	1 529 586.00

i-Bonds

AA02	On 28/03/2016	Spot Bond				100.00000	11.17676	100.00000	11.14968			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond				100.00000	22.99577	100.00000	22.94515			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond				100.00000	10.03504	100.00000	10.01073			0.00	0	7,000,000.00
AA05	On 22/03/2019	Spot Bond				5.00000	127.82653	5.00000	127.80938			0.00	0	40,500,000.00
AB06	On 27/03/2015	Spot Bond				100.00000	23.20642	100.00000	23.15534			0.00	0	17,295,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	35.82222	100.00000	40.13368			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.26697	100.00000	9.24452			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.65820	100.00000	15.62373			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	44.97065	100.00000	44.86170			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	32.16901	100.00000	32.09559			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.94997	100.00000	19.90164			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.97877	100.00000	31.90130		200,000,000,000.00	0.00	2,000,000	2,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.35592	100.00000	12.32600			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.27075	100.00000	9.24828			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.07928	100.00000	9.05730			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.21187	100.00000	9.18956			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.39924	100.00000	28.33672			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.33133	100.00000	20.28207			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.60622	100.00000	30.53884			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.22112	100.00000	24.16244			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.80177	100.00000	19.75380		800,000,000,000.00	0.00	8,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	11.68865	100.00000	11.66033			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.08625	100.00000	72.94835			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	56.64870	100.00000	56.52401			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	46.80512	100.00000	46.69174			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	85.29819	100.00000	85.10520			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	88.81686	100.00000	88.67314			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	74.72037	100.00000	74.42619			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.83481	100.00000	40.74162			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.54518	100.00000	19.50059			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.50102	8.00000	92.47380			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.26585	100.00000	21.21905			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.15433	100.00000	17.11276			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.90243	9.58000	101.87622			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.23249	100.00000	12.20285			0.00	0	3,000,000.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.72635	100.00000	11.68973			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.46941	4.50000	101.44884			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.95610	100.00000	5.94245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	20.25141	100.00000	20.20495			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.24567	100.00000	5.23363			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	95.32452	100.00000	95.14157			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.65631	100.00000	5.64334			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.37910	100.00000	2.37459			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.37910	100.00000	2.37459			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.96924	6.82500	99.95081			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.46061	100.00000	11.43285			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.98016	100.00000	11.95705			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.75627	100.00000	23.70581			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.92795	100.00000	10.90698			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.35054	100.00000	10.33063			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.12900	100.00000	21.08825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	20.22629	100.00000	20.18716			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.94530	100.00000	8.91738			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.75471	100.00000	8.72737			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.23631	100.00000	19.19910			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.66084	100.00000	23.62368			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.10426	100.00000	15.05155			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.67692	100.00000	17.64273			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.95822	100.00000	16.92542			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.63385	100.00000	16.60168			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.14258	100.00000	9.11205			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.20111	100.00000	20.09219			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.53878	100.00000	59.42582			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.35680	100.00000	11.30686			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.50809	100.00000	14.48003			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.61225	100.00000	13.58592			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.12583	95.66000	2.11621			0.00	0	230,000,000.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.64452	100.00000	2.60023			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.46524	100.00000	3.45000			0.00	0	90,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	15.51617	100.00000	15.48201			0.00	0	13,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.72630	100.00000	21.67847			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.36224	100.00000	10.33931			0.00	0	10,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	13.08523	100.00000	13.05642			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.93742	100.00000	18.89573			600,000,000,000.00	6,000,000	3,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.83256	100.00000	32.75723			200,000,000,000.00	2,000,000	1,000,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.77762	4.00000	118.75514			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.97840	100.00000	5.96476			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.31656	100.00000	3.30900			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	59.50116	100.00000	59.35702			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	66.09184	100.00000	65.93173			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	66.44649	100.00000	66.28552			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.60949	100.00000	21.55713			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	56.12007	100.00000	55.98263			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	61.53871	100.00000	61.38963			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	56.12007	100.00000	55.98263			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	58.76711	100.00000	58.62474			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	65.80348	100.00000	65.65863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			13.50000	99.71641	13.50000	99.68101			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.63891	100.00000	17.59619			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.87764	100.00000	17.83434			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.26751	100.00000	21.21599			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	91.87791	100.00000	91.65105			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	45.43769	100.00000	45.32762			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	45.38884	100.00000	45.27888			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.40020	100.00000	17.35805			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.43486	100.00000	1.43214			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	89.10310	100.00000	88.89144			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	89.10310	100.00000	88.89144			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	38.97459	100.00000	38.88017			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	44.78204	100.00000	44.67355			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	88.87074	100.00000	88.65915			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.19601	100.00000	12.17293			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.19601	100.00000	12.17293			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	46.04029	100.00000	45.92875			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.00000	16.01015	100.00000	15.97137			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.96018	100.00000	16.91909			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.58664	100.00000	15.54888			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.87280	100.00000	15.83434			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.99870	100.00000	15.95994			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.16205	100.00000	10.13969			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.16205	100.00000	10.13969			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.21559	100.00000	10.19310			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.35772	100.00000	15.32051			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.21559	100.00000	10.19310			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.10851	100.00000	10.08626			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.46134	100.00000	23.41694			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.07929	100.00000	24.02096			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	98.27822	100.00000	98.02094			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	45.67384	100.00000	45.56319			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	15.02867	100.00000	14.99226			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	45.67384	100.00000	45.56319			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	98.27822	100.00000	98.02094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018	Spot Bond			100.00000	9.98991	100.00000	9.96572			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.98146	100.00000	9.95728			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.99322	100.00000	9.96901			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.75098	100.00000	9.72736			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	45.26669	100.00000	45.15703			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.23736	100.00000	10.21256			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	91.54450	100.00000	91.32122			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	62.75566	100.00000	62.60363			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	91.54450	100.00000	91.32122			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.28069	100.00000	12.25094			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.10108	100.00000	32.02331			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.13469	100.00000	39.04855			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	40.88961	100.00000	40.79054			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.17324	100.00000	8.15344			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.18433	100.00000	8.16451			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.26164	100.00000	7.24786			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.36268	100.00000	41.26247			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.02957	100.00000	4.02065			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.92695	100.00000	4.91611			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.09800	100.00000	6.08647			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.18902	100.00000	4.17979			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.34928	100.00000	4.33971			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.47636	100.00000	9.45340			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.42683	100.00000	27.36040			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.42683	100.00000	27.36040			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.36268	100.00000	41.26247			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.00555	100.00000	26.94013			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	24.17367	100.00000	24.11510			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	24.11075	100.00000	24.05234			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.31894	100.00000	9.29637			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.44771	100.00000	10.42211			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.30684	100.00000	9.28429			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.00142	100.00000	9.97941			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	98.47139	100.00000	98.21361			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.05497	100.00000	10.03284			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	24.17367	100.00000	24.11510			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	12.37639	100.00000	12.34640			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.60684	100.00000	11.57872			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.51268	100.00000	9.48964			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.30403	100.00000	43.19797			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	30.39981	100.00000	30.33963			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	30.16221	100.00000	30.10250			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.67627	100.00000	9.65712			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	39.63385	100.00000	39.53783			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.62686	100.00000	16.59394			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.46234	100.00000	16.42974			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.78171	100.00000	16.74848			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.65524	100.00000	9.63613			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.28723	100.00000	9.26885			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.65589	100.00000	16.62292			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.76235	100.00000	16.72917			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.59910	100.00000	11.58098			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.20179	100.00000	14.17367			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.70429	100.00000	16.67122			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	34.58979	100.00000	34.50599			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	23.05388	100.00000	22.99804			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.78520	100.00000	31.70821			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.09289	100.00000	13.07232			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.84187	100.00000	10.81560			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.62650	1.75000	102.61490			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	18.15426	100.00000	18.11027			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	85.35432	100.00000	85.16464			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	18.17640	100.00000	18.13236			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.75831	100.00000	10.73224			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.71738	100.00000	9.69384			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	9.10720	100.00000	9.08513			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	85.39700	100.00000	85.20723			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	46.65364	100.00000	46.49783			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	25.61896	100.00000	25.53340			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	85.05151	100.00000	84.86250			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	18.24668	100.00000	18.16610			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.53489	100.00000	10.48836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017	Spot Bond			100.00000	9.99952	100.00000	9.95537			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.84898	100.00000	8.80991			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.04052	100.00000	9.98292			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.69773	100.00000	8.62851			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	82.39698	100.00000	82.21940			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	82.37332	100.00000	82.19580			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	69.50170	100.00000	69.34788			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.78358	100.00000	19.73564			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.46024	100.00000	20.41068			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.91136	100.00000	20.86070			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.10664	100.00000	13.07778			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.59458	100.00000	15.56007			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.30705	100.00000	25.24574			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	21.41257	100.00000	21.36544			0.00	0	18,106,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.29440	100.00000	24.23554			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.59649	100.00000	15.56198			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.34379	100.00000	6.32923			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.00944	100.00000	34.93238			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.90356	100.00000	10.87714			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.59794	100.00000	14.56563			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.47728	100.00000	16.42583			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	8.94612	100.00000	8.91819			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	44.63768	100.00000	44.49832			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.89850	100.00000	23.84561			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.64888	100.00000	10.62308			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.18579	100.00000	46.07390			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.28619	100.00000	52.17110			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.38345	100.00000	23.32681		800,000,000,000.00	0.00	8,000,000	2,000,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.44653	100.00000	29.38137			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.58419	100.00000	15.54970			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.51996	100.00000	40.42180			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.47373	100.00000	18.42897		200,000,000,000.00	0.00	2,000,000	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.50129	100.00000	66.34018			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.32438	100.00000	19.27757			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.29087	100.00000	19.24413			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	30/09/2016			100.00000	14.62782	100.00000	14.59238			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	19.19032	100.00000	19.14383			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	14.88796	100.00000	14.85190			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	18.34685	100.00000	18.30240			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	18.34685	100.00000	18.30240			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	16.25530	100.00000	16.21592			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	16.71153	100.00000	16.67105			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	17.92625	100.00000	17.88283			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.32438	100.00000	19.27757			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	17.31033	100.00000	17.26840			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	101.49628	8.00000	101.47444			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	14.28115	100.00000	14.24655			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	14.28115	100.00000	14.24655			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	14.28115	100.00000	14.24655			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	25.59536	100.00000	25.53334			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	64.77058	100.00000	64.61367			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	17.00064	100.00000	16.95945			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	12.98639	100.00000	12.94495		600,000,000,000.00	6,000,000	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On	30/06/2017			100.00000	13.59756	100.00000	13.55417			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	13.91742	100.00000	13.83066			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	21.89548	100.00000	21.84244			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	20.41138	100.00000	20.36193			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	18.28363	100.00000	18.23935			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	17.04391	100.00000	16.93766			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.02683	100.00000	5.01732			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	22.09489	100.00000	22.04136			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	20.10883	100.00000	20.06012			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	12.41286	100.00000	12.38278			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	12.41286	100.00000	12.38278			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	15.00774	100.00000	14.97138			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	13.00395	100.00000	12.97245			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	66.66656	100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	26.72121	100.00000	26.65648			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.62614	100.00000	18.58102			0.00	0	0.00
BCP60U	On	07/09/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP62U On	16/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.98025	100.00000	3.97149			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.36866	100.00000	9.35088			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.46117	100.00000	10.44132			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.12260	100.00000	11.09799			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	29.47709	100.00000	29.40568			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	64.68472	100.00000	64.52801			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	39.32632	100.00000	39.23105			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	38.91078	100.00000	38.81652			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	65.36787	100.00000	65.20952			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	40.43252	100.00000	40.33457			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	64.90327	100.00000	64.74604			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.57903	100.00000	9.45083			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	23.80140	100.00000	23.74374			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	22.57241	100.00000	22.50193			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	55.78368	100.00000	55.66088			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.97139	100.00000	10.94481			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.02558	100.00000	10.99888			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.18818	100.00000	11.16107			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.73014	100.00000	11.70172			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.27212	100.00000	12.24239			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.78963	100.00000	13.75623			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.95286	100.00000	3.94329			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.16372	100.00000	9.14152			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.53977	100.00000	9.51667			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.70095	100.00000	9.67745		400,000,000,000.00	4,000,000	2,000,000.00	
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.75467	100.00000	9.73104			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.39934	100.00000	10.37416			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.25891	100.00000	11.23164			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.91687	100.00000	9.89285			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	10.58145	100.00000	10.55581			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.76270	100.00000	10.73662			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	107.18396	8.00000	107.16021			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	11.30643	100.00000	11.27904			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	12.27308	100.00000	12.24335			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.76682	100.00000	1.76254			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.76682	100.00000	1.76254			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.97087	100.00000	29.90490			0.00	0	5,100,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	47.71242	1,000.00000	47.09677			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.26851	100.00000	11.24121			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.59125	100.00000	6.57528			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.95598	100.00000	6.93913			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.28820	100.00000	11.26085			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.61319	100.00000	11.58506			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.20407	100.00000	12.17451			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.66608	100.00000	14.63056			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.62539	100.00000	13.59238			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3On	15/06/2013	Spot Bond			100.00000	66.98500	100.00000	66.82272			0.00	0	43,000,000.00
BSR05 On	01/07/2013	Spot Bond			100.00000	64.74028	100.00000	64.58345			0.00	0	0.00
BSR08 On	07/12/2012	Spot Bond			100.00000	82.55123	100.00000	82.37060			0.00	0	0.00
BSR09 On	20/12/2013	Spot Bond			100.00000	47.15807	100.00000	47.01084			0.00	0	0.00
BUS01UOn	30/09/2016	Spot Bond			100.00000	8.15093	100.00000	8.13117			0.00	0	0.00
CBL05 On	02/11/2012	Spot Bond			100.00000	88.60028	100.00000	88.39033			0.00	0	0.00
CBL06 On	02/11/2014	Spot Bond			100.00000	32.42632	100.00000	32.35495			0.00	0	4,800,000.00
CBL08 On	02/11/2016	Spot Bond			100.00000	21.65723	100.00000	21.60956			0.00	0	0.00
CBL09 On	29/01/2017	Spot Bond			100.00000	13.44040	100.00000	13.40783			0.00	0	0.00
CBL10 On	06/05/2014	Spot Bond			100.00000	28.87739	100.00000	28.80744			0.00	0	0.00
CBL11 On	06/05/2016	Spot Bond			100.00000	18.41412	100.00000	18.37358			0.00	0	17,300,000.00
CBL12 On	06/09/2018	Spot Bond			8.00000	115.60427	8.00000	115.57922			0.00	0	0.00
CBL13 On	01/02/2019	Spot Bond			100.00000	12.74935	100.00000	12.71846			0.00	0	0.00
CBL14 On	01/02/2019	Spot Bond			8.00000	118.65666	8.00000	118.63137			0.00	0	0.00
CBL15 On	18/05/2015	Spot Bond			100.00000	17.10277	100.00000	17.04938			0.00	0	0.00
CBL16 On	18/05/2017	Spot Bond			100.00000	14.09260	100.00000	14.06157			0.00	0	6,400,000.00
CBL17 On	23/08/2019	Spot Bond			100.00000	0.36596	100.00000	0.36435			0.00	0	0.00
CBL18 On	23/08/2019	Spot Bond			4.00000	102.30697	4.00000	102.28517			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	14.88915	100.00000	14.85619			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.09065	100.00000	14.05946			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.45093	100.00000	16.41472			12,800,000,000,000.00	128,000,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.35123	100.00000	13.31888			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.53119	12.05000	101.50947			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	86.05659	100.00000	85.86145			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.08448	100.00000	34.99949			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.07115	100.00000	25.01042			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.78866	100.00000	85.59145			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.17922	100.00000	15.56706			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	98.09228	100.00000	97.83549			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	68.66298	100.00000	68.49664			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.23538	100.00000	37.14518			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	66.47604	100.00000	66.31499			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On	20/06/2013	Spot Bond			100.00000	66.47604	100.00000	66.31499			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	66.47604	100.00000	66.31499			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	56.09525	100.00000	55.95787			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	66.50559	100.00000	66.34448			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	66.21006	100.00000	66.04966			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	65.97363	100.00000	65.81381			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	56.67759	100.00000	56.54029			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	20.92375	100.00000	20.87306			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	64.75755	100.00000	64.60067			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	20.79006	100.00000	20.73970			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	45.47026	100.00000	45.36011			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	45.18526	100.00000	45.07580			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	21.49669	100.00000	21.44461			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	56.78987	100.00000	56.65229			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	56.62245	100.00000	56.48528			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			100.00000	56.54205	100.00000	56.40357			0.00	0	0.00
CLN140	On	20/06/2013	Spot Bond			100.00000	66.56470	100.00000	66.40344			0.00	0	0.00
CLN141	On	20/06/2013	Spot Bond			100.00000	66.35782	100.00000	66.19707			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143 On	20/09/2013	Spot Bond			100.00000	45.75528	100.00000	45.64443			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	57.72413	100.00000	57.59707			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.21474	13.64000	105.17681			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	53.59037	100.00000	53.47241			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	58.21302	100.00000	58.07199			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	83.64069	100.00000	83.45274			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.58979	100.00000	34.50599			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.09890	100.00000	46.98480			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.09890	100.00000	46.98480			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	61.97463	100.00000	61.82450			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.25107	100.00000	21.19959			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.70683	100.00000	15.66878			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.48935	100.00000	15.45182			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.58664	100.00000	15.54888			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.67697	100.00000	33.59539			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	83.49683	100.00000	83.30920			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	64.49944	100.00000	64.34318			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	64.89173	100.00000	64.73453			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	64.63789	100.00000	64.48131			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.63789	100.00000	64.48131			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.72138	100.00000	31.64454			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.73378	100.00000	12.70294			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66746	100.00000	66.66745			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66746	100.00000	66.66745			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.31026	100.00000	13.27802			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.81499	100.00000	11.78898			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.31026	100.00000	13.27802			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.18726	100.00000	12.15772			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.05560	100.00000	35.96826			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	41.29014	100.00000	41.19012			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191 On	23/08/2016	Spot Bond			2.76000	100.11179	2.76000	100.10433			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.84781	100.00000	12.81668			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.88857	2.76000	105.87205			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.15645	8.25000	100.13409			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.35822	100.00000	37.26772			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.31026	100.00000	13.27802			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.31026	100.00000	13.27802			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.45348	100.00000	3.44559			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.50409	2.40000	110.48797			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.91633	100.00000	15.87777			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.97177	100.00000	65.81195			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	66.32827	100.00000	66.16759			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	67.17350	100.00000	67.01077			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	48.24708	100.00000	48.13020			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.14709	100.00000	22.09344			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.23657	100.00000	22.18270			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.31361	8.52000	103.29007			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.45999	100.00000	22.40558			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	22.36033	100.00000	22.30616			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.15929	100.00000	10.13467			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.15929	100.00000	10.13467			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.29033	8.64500	103.26645			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.29033	8.64500	103.26645			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	36.99638	100.00000	36.90676			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	38.44374	100.00000	38.35061			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.49517	100.00000	13.46530			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	12.19880	100.00000	12.16925			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	13.21697	100.00000	13.18496			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	65.17892	100.00000	65.02102			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	65.19308	100.00000	65.03515			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	21.95380	100.00000	21.90061			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	21.95380	100.00000	21.90061			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	38.83859	100.00000	38.76169			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	88.08892	100.00000	87.88165			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	62.36027	100.00000	62.20920			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	62.36027	100.00000	62.20920			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On	15/06/2016			100.00000	12.92604	100.00000	12.90045			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.19894	100.00000	9.17666			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	85.45790	100.00000	85.26278			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.14418	100.00000	10.12409			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.75658	100.00000	19.70872			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.43356	100.00000	9.41072			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.34825	9.35000	100.32333			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.34825	9.35000	100.32333			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	19.70872	100.00000	19.66098			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	19.72659	100.00000	19.67880			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.73136	100.00000	13.69809			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.68079	100.00000	13.64764			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.57259	100.00000	16.53244			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.44821	100.00000	13.41562			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.81013	100.00000	17.76699			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	17.81013	100.00000	17.76699			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.81013	100.00000	17.76699			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.81013	100.00000	17.76699			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	17.81013	100.00000	17.76699			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	18.00654	100.00000	17.96292			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.43228	100.00000	10.40701			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.31618	9.65000	104.28946			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	34.36006	100.00000	34.27682			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	27.26093	100.00000	27.19488			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	63.22361	100.00000	63.02622			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	30.41306	100.00000	30.33938			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	30.41306	100.00000	30.33938			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.68680	100.00000	10.65343			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.66830	100.00000	12.63761			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	12.92236	100.00000	12.89105			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.45892	100.00000	14.42389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On	20/06/2017	Spot Bond			100.00000	10.63893	100.00000	10.61315			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	10.57924	100.00000	10.55361			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	10.63893	100.00000	10.61315			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.55714	100.00000	9.52730			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.19961	100.00000	11.16465			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.16465	100.00000	11.12979			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	10.61506	100.00000	10.58934			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	21.64181	100.00000	21.58938			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	7.88001	100.00000	8.32996			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.00000	18.02703	100.00000	17.97075			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.00000	17.59923	100.00000	17.54428			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.00000	15.84392	100.00000	15.78909			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.00000	10.84635	100.00000	10.79770			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.00000	10.29205	100.00000	10.24440			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.00000	10.29205	100.00000	10.24440			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.00000	10.26053	100.00000	10.21063			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			100.00000	9.66058	100.00000	9.61810			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.00000	1.79639	100.00000	1.78849			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	18.03967	100.00000	17.99996			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.03967	100.00000	17.99996			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	65.67479	100.00000	65.52945			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	81.23500	100.00000	67.60258			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	81.22500	100.00000	67.57215			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	103.17001	100.00000	102.65256			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	99.65457	100.00000	99.42594			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	81.22000	100.00000	67.55694			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	67.76900	100.00000	67.43457			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	59.49009	100.00000	59.34598			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	59.49009	100.00000	59.34598			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.17949	100.00000	8.15968			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	65.53426	100.00000	65.38921			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	65.54908	100.00000	65.40400			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	81.22500	100.00000	67.57215			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	81.22500	100.00000	67.57215			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.02381	100.00000	12.99192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	68.00149	100.00000	67.85099			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.12260	100.00000	11.09799			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00196	100.00000	0.00196			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00218	100.00000	0.00218			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	98.53069	100.00000	98.27072			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	98.57575	100.00000	98.31565			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	98.55644	100.00000	98.29639			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	137.13409	100.00000	136.76116			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	98.59828	100.00000	98.33812			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.50274	100.00000	11.47488			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.50274	100.00000	11.47488			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.31719	100.00000	12.28735			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.66603	100.00000	11.63777			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.87768	100.00000	10.85132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On	10/07/2013	Spot Bond			100.00000	62.20386	100.00000	62.00965			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	10.99109	100.00000	10.96446			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.56784	100.00000	10.52085			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	20.91554	100.00000	20.86950			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	67.05962	100.00000	66.91120			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	11.94770	100.00000	11.92126			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.04550	100.00000	15.01220			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.57336	100.00000	19.53004			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.69723	100.00000	15.66268			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	77.58998	100.00000	77.43449			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.16418	5.86800	103.14801			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.14188	7.17500	99.12272			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.14219	100.00000	9.12004			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.48546	100.00000	19.43774			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	17.28677	100.00000	17.21075			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	97.30417	100.00000	97.05275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG26On	28/09/2012	Spot Bond			100.00000	97.48266	100.00000	97.23077			0.00	0	0.00
DENG28On	12/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	67.54245	100.00000	67.39255			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	96.41428	100.00000	96.16770			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	97.25690	100.00000	97.00559			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	97.25690	100.00000	97.00559			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	97.25217	100.00000	97.00087			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	97.00632	100.00000	96.75565			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	96.31801	100.00000	96.07104			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.87373	100,000.00000	0.81664			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	24.68290	100.00000	24.57435			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond			100.00000	44.44427	100.00000	100.00000			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	51.48736	100.00000	51.37403			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	22.06342	100.00000	22.01459			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	10.33951	100.00000	10.31675		26,400,000,000,000.00	264,000,000		80,425,555.00
DV23 On	27/02/2023	Spot Bond			100.00000	10.26385	100.00000	10.24125		64,800,000,000,000.00	648,000,000		187,355,472.00
DVF12 On	13/10/2012	Spot Bond			100.00000	92.54138	100.00000	92.31118			0.00	0	3,150,000.00
E170 On	01/08/2020	Spot Bond			100.00000	14.78970	100.00000	14.75715		3,600,000,000,000.00	36,000,000		16,158,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	17.49902	100.00000	17.45663			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.01104	100.00000	20.94473			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	8.86403	100.00000	8.83606			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.73951	100.00000	3.72771			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.57761	100.00000	1.57263			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.69571	100.00000	15.65971		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			2.55000	103.09111	2.55000	103.07565		150,450,000,000.00	59,000,000	39,200,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	11.70754	100.00000	11.68178			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	16.02871	100.00000	15.99343			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.77572	8.00000	118.75040			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.19300	100.00000	15.15620			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	86.14210	100.00000	85.94452			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	75.00000	100.00000	99.72678			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	98.38275	100.00000	101.06183			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	98.38275	100.00000	101.04956			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	82.95473	100.00000	82.77160			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.01949	100.00000	27.95555			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	23.88930	100.00000	23.83672			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.70632	100.00000	18.66100			0.00	0	10,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.93505	100.00000	11.89779			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	85.21725	100.00000	85.02224			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.02412	100.00000	20.97319			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	85.46839	100.00000	85.27281			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	27.82607	100.00000	27.75866			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	85.57304	100.00000	85.37722			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	28.49133	100.00000	28.42232			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	57.02062	100.00000	56.88248			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	27.36870	100.00000	27.30241			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.36307	100.00000	15.32585			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	57.03602	100.00000	56.89785			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.13376	100.00000	16.09786		11,960,000,000,000.00	119,600,000	60,142,800.00	
ES18	On	20/04/2018	Spot Bond			9.25000	103.51939	9.25000	103.49381		5,635,543,944,500.00	609,247,994	777,024,202.00	
ES23	On	25/01/2023	Spot Bond			10.00000	101.17355	10.00000	101.14673		1,404,034,260,000.00	140,403,426	275,319,700.00	
ES26	On	02/04/2026	Spot Bond			7.85000	103.37984	7.85000	103.35810		477,919,947,700.00	60,881,522	56,000,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	99.84007	7.50000	99.82010		1,818,758,700,000.00	242,501,160	617,730,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.86293	100.00000	15.79317			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	97.33334	100.00000	99.95515			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.16462	100.00000	11.13758			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.86455	100.00000	10.83823			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	57.65909	100.00000	57.51941			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	57.78809	100.00000	57.64810			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.15768	8.37500	100.13513			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	58.43309	100.00000	58.29153			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	30.92530	100.00000	30.85722			0.00	0	20,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.66240	100.00000	10.63880			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	87.31699	100.00000	87.11155			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	81.46820	100.00000	81.28954			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.90899	100.00000	11.88014			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.49361	100.00000	9.47061			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.19996	100.00000	10.17525			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.80131	100.00000	14.76855			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.80831	100.00000	10.78213			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	40.85694	100.00000	40.76369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	55.99831	100.00000	55.87505			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.36063	100.00000	3.35297			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.70656	100.00000	3.69835			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.23006	100.00000	4.22070			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33317	100.00000	0.33254			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02217	100.00000	0.02212			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02043	100.00000	0.02039			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	34.73384	100.00000	34.65696			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	60.24756	100.00000	60.10161			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.24595	100.00000	13.21387			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.27464	100.00000	35.20480			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.42394	100.00000	31.36172			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	12.92236	100.00000	12.89105			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106 On	24/02/2017	Spot Bond			100.00000	12.92236	100.00000	12.89105			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	9.44396	100.00000	9.42083			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	12.73022	100.00000	12.69939			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	12.60861	100.00000	12.57807			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	55.98532	100.00000	55.84970			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	16.17154	100.00000	16.13237			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	11.05674	100.00000	11.02996			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	12.03561	100.00000	12.00645			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	34.97266	100.00000	34.88794			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.77515	100.00000	8.74538			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.26739	100.00000	9.23225			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.99411	100.00000	15.95537			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	12.00577	100.00000	11.97668			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	14.27389	100.00000	14.23931			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.28857	100.00000	15.25153			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.49246	100.00000	11.46462			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.90108	100.00000	12.86982			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.70912	100.00000	16.66865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124 On	20/06/2017	Spot Bond			100.00000	11.15643	100.00000	11.11961			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.31374	100.00000	7.28230			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.79032	100.00000	13.73890			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.19194	100.00000	16.13156			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.60837	100.00000	12.56135			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.36281	100.00000	13.31298			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.45008	100.00000	15.39247			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.43159	100.00000	14.37778			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.06620	100.00000	16.00629			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.97152	100.00000	16.90824			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.36046	100.00000	15.29921			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.86318	100.00000	14.80135			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.45031	100.00000	13.39435			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.22526	100.00000	13.17023			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	16.27606	100.00000	16.20834			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	16.08851	100.00000	16.02157			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	15.57588	100.00000	15.51107			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	16.26096	100.00000	16.19023			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On	20/09/2017			100.00000	13.26538	100.00000	13.20084			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.77385	100.00000	11.71243			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.99804	100.00000	9.94588			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.05450	100.00000	15.96239			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	15.12690	100.00000	14.93888			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.38166	100.00000	6.30234			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.70122	100.00000	2.68851			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	5.74827	100.00000	5.63135			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.30462	100.00000	35.22649			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.34593	100.00000	30.27241			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.75963	100.00000	19.71176			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.27341	100.00000	16.23399			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.31186	100.00000	42.20935			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.47872	6.90500	101.45973			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.94593	100.00000	8.92426			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	62.80133	100.00000	62.64919			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	32.24466	100.00000	32.16655			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	9.51168	100.00000	9.48864			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.59971	5.87500	100.58388			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.86180	100.00000	12.83064			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.96835	100.00000	12.93693			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.93988	100.00000	4.92901			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.39202	100.00000	24.34586			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.52688	100.00000	4.51691			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.33391	100.00000	6.31997			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	98.55965	100.00000	98.29961			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.39297	100.00000	12.36953			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	98.60903	100.00000	98.35089			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.62210	100.00000	10.59636			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	19.05768	100.00000	19.01151			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	19.28241	100.00000	19.23570			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.37804	100.00000	17.33594			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.01625	4.73000	105.99411			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	99.07507	100.00000	98.81571			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.61461	100.00000	17.57193			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.00000	11.48844	100.00000	11.46061			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.79077	100.00000	12.75978			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	28.05362	100.00000	27.98566			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.54297	100.00000	14.50774			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.09308	100.00000	14.05894			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	98.14541	100.00000	97.88849			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	98.13334	100.00000	97.87644			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.61501	100.00000	64.48709			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.61952	100.00000	64.49158			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	64.63750	100.00000	64.50954			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	65.82587	100.00000	65.66640			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.26510	100.00000	10.24478			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.68128	100.00000	14.65222			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.25458	100.00000	10.23428			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.26897	100.00000	19.23082			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.21052	100.00000	15.18041			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.32685	100.00000	13.29457			0.00	0	7,500,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	58.86708	100.00000	58.72447			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On	02/08/2013			100.00000	61.23949	100.00000	61.09114			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	58.93631	100.00000	58.79354			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	61.31404	100.00000	61.16551			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	59.10672	100.00000	58.96353			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	59.15997	100.00000	59.01665			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	59.71912	100.00000	59.57445			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	60.40609	100.00000	60.25975			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	60.83743	100.00000	60.69005			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	22.58233	100.00000	22.53081			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	55.09121	100.00000	54.95628			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	30.09298	100.00000	30.02008		600,000,000,000.00	6,000,000	1,100,000.00	
FRJ15	On	04/04/2015			100.00000	16.92215	100.00000	16.86932			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	13.42249	100.00000	13.38999			0.00	0	4,385,700.00
FRJ17	On	04/04/2017			100.00000	9.16093	100.00000	9.13233			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	7.73942	100.00000	7.72067			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	10.35737	100.00000	10.33772			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.03789	100.00000	3.03121			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.56697	100.00000	7.54864			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.27973	100.00000	3.27226			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.31001	100.00000	12.28019			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.01870	100.00000	10.99200			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	89.78712	100.00000	89.56972			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	60.01201	100.00000	59.86663			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.46629	100.00000	7.44821			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.33532	100.00000	45.22549			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.57390	2.00000	103.55990			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.75812	100.00000	63.60366			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.26615	100.00000	65.10804			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.54152	100.00000	54.37124			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82816	100.00000	0.82557			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.13787	100.00000	13.09640			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.59829	100.00000	52.78496			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.95777	100.00000	65.75185			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On	09/11/2024	Spot Bond			100.00000	7.30009	100.00000	7.27730			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	13.75729	100.00000	17.70758			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.23676	100.00000	17.18295			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	32.33694	100.00000	32.23374			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.95972	100.00000	15.90989			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.03824	100.00000	29.90470			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	53.87044	100.00000	53.62829			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.93367	100.00000	26.87340			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.75662	100.00000	24.70213		800,000,000,000.00	8,000,000	34,659,286.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	100.48607	9.00000	100.45910			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	106.07459	8.00000	106.04922			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.46360	100.00000	15.42938			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.86460	9.00000	101.84823			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.09758	100.00000	13.06860		400,000,000,000.00	4,000,000	2,000,000.00	
FRX31	On	21/02/2031	Spot Bond			100.00000	9.86267	100.00000	9.84095			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.05549	100.00000	11.03102			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.24102	100.00000	13.20859			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.31053	100.00000	17.25649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On	11/04/2017	Spot Bond			9.48500	103.84468	9.48500	103.81839			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.96468	100.00000	70.83302			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	75.92215	100.00000	75.77328			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.70117	100.00000	71.56839			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	89.62802	100.00000	89.41411			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	84.70903	100.00000	84.51562			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	53.71814	100.00000	53.48192			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD178	On	05/11/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.31788	100.00000	8.29773			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.37565	100.00000	10.35051			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	84.74035	100.00000	84.54688			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	84.76123	100.00000	84.56770			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	84.81343	100.00000	84.61979			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	85.00136	100.00000	84.80729			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	24.43956	100.00000	24.38036			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.32073	100.00000	10.29573			0.00	0	3,500,000.00
GRT03	On	15/10/2015			100.00000	13.83472	100.00000	13.80120		200,000,000,000.00	2,000,000	1,000,000.00	
GRT04	On	15/09/2016			100.00000	9.52344	100.00000	9.50037			0.00	0	3,800,000.00
GRT05	On	25/01/2015			100.00000	21.12252	100.00000	21.07135			0.00	0	1,344,990.00
GSIZ16	On	23/09/2016			100.00000	11.64610	100.00000	11.61788			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	18.88952	100.00000	18.80645			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	92.51087	100.00000	92.28357			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013			100.00000	60.87279	100.00000	60.72532			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3On	19/07/2013	Spot Bond			100.00000	60.87279	100.00000	60.72532			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	54.86203	100.00000	54.75822			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	60.63776	100.00000	60.52272			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	61.67162	100.00000	61.52222			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.15338	100.00000	17.11182			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.71679	100.00000	18.67145			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	61.00501	100.00000	60.85722			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	61.80936	100.00000	61.65961			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.51456	100.00000	17.47213			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.07798	100.00000	19.03176			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	61.17579	100.00000	61.02759			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	62.05727	100.00000	61.90693			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.97894	100.00000	17.93539			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.54236	100.00000	19.49501			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	61.78181	100.00000	61.63214			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	62.38782	100.00000	62.23668			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.54652	100.00000	18.50158			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	62.52555	100.00000	62.37407			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2On	19/07/2013	Spot Bond			100.00000	63.62739	100.00000	63.47325			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.75100	100.00000	10.72734		1,863,117,400,000.00		18,631,174	41,315,587.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.74815	100.00000	6.73321			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	10.05792	100.00000	10.03579			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	10.05792	100.00000	10.03579			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.70541	2.00000	100.69179			0.00	0	60,204,896.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.73114	2.25000	100.71683		90,000,000,000.00		40,000,000	435,037,221.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.82529	2.50000	100.80986		6,000,000,000.00		2,400,000	316,548,616.00
IB42	On 15/06/2017	Spot Bond			100.00000	7.85689	100.00000	7.83235			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond			100.00000	17.42768	100.00000	17.39461			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	99.92304	100.00000	99.65729			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	101.49295	100.00000	101.21865		600,000,000,000.00		6,000,000	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	27.03128	100.00000	26.97178			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond			100.00000	67.53444	100.00000	67.37084			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	19.18163	100.00000	19.13516			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	18.19088	100.00000	18.14681			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	64.91743	100.00000	64.76016			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	46.21118	100.00000	46.09924			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.34258	100.00000	32.26422			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.46023	100.00000	39.37337			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.21934	100.00000	19.17704			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.74557	100.00000	15.71091			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.11483	100.00000	36.03491			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.04343	100.00000	28.97308			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.13649	100.00000	27.07075			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.05846	1.75000	106.04483			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.44138	8.27000	100.41927			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.33655	100.00000	20.28729			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.34126	100.00000	9.31863			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.47607	100.00000	5.46402			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.03789	100.00000	3.03121			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.18207	100.00000	17.12842			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.30232	100.00000	9.27327			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.77265	8.76500	103.74833			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.24761	100.00000	16.19688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2013	Spot Bond			100.00000	64.55303	100.00000	64.41093			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.23220	100.00000	18.19185			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.23220	100.00000	18.19185			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.51126	5.00000	100.49777			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.12440	100.00000	14.07493			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.88975	100.00000	13.84111			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.68517	100.00000	22.63497			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.91332	100.00000	23.85539			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.91332	100.00000	23.85539			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.86350	100.00000	10.82958			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.96273	100.00000	8.94102			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	59.21649	100.00000	58.90140			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	57.76038	100.00000	57.50074			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	55.77777	100.00000	55.52423			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.90379	100.00000	24.84897			0.00	0	10,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	48.49998	100.00000	48.26917			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	63.56492	100.00000	63.42500			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.39507	100.00000	15.35777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN163U	On	04/10/2012	Spot Bond			100.00000	95.78690	100.00000	95.54317			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	94.10643	100.00000	93.87116			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	92.48390	100.00000	92.25667			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND244	On	30/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		40,700,000,000,000.00	407,000,000	332,000,000.00	
IND250	On	11/12/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	55.99476	100.00000	55.74852			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	77.45533	100.00000	77.13918			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	57.40900	100.00000	57.26992			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.39177	100.00000	16.35206			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.92625	100.00000	17.88283			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.71153	100.00000	16.67105			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	87.06154	100.00000	86.86590			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	81.25052	100.00000	99.72900			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.30782	100.00000	10.28284			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	71.66257	100.00000	71.52986			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.00015	100.00000	24.93958			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.28240	100.00000	11.25507			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	76.50250	100.00000	99.72677			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	99.21511	100.00000	98.95124			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	98.70161	100.00000	98.34911			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.77017	6.50000	100.75836			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	62.95636	100.00000	62.75980			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	99.71164	100.00000	99.44786			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.96025	100.00000	60.76993			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.04386	100.00000	99.63899			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	98.22064	100.00000	99.79717			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	99.82816	100.00000	99.47541			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.03085	100.00000	10.99314			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	85.80736	100.00000	85.22364			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	21.55059	100.00000	21.41014			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	88.42430	100.00000	88.21376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	59.36738	100.00000	59.22356			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.37354	100.00000	40.27573			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.37354	100.00000	40.27573			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.86337	100.00000	42.75953			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.55994	100.00000	41.45815			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.56977	100.00000	25.50783			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.87120	100.00000	20.82064			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.14037	100.00000	38.38478			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.80538	100.00000	16.75291			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.39850	100.00000	11.36291			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.16006	100.00000	9.13146			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.51939	8.80000	103.49504			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.59399	100.00000	38.50905			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.04575	100.00000	15.00931			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.50041	100.00000	15.46628		5,000,000,000,000.00	50,000,000	15,100,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	21.23867	100.00000	21.18721			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.55934	100.00000	19.51196			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.82091	100.00000	21.77261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	11.01738	100.00000	10.99069			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.39436	100.00000	8.37379			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.28243	2.75000	100.27499			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.94775	2.60000	103.93191			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	48.47871	100.00000	48.25330			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.67846	100.00000	8.65136			0.00	0	30,000,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.47554	100.00000	10.42947			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.38937	100.00000	9.34808			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.86769	100.00000	71.70864			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	64.56866	100.00000	64.41224		400,000,000,000.00	0.00	4,000,000	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.17658	100.00000	19.13436			0.00	0	3,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.26721	100.00000	10.24234			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.76901	2.60000	102.75005			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959		2,500,000,000,000.00	25,000,000	25,000,000.00	
IVA240	On	04/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	64.04112	100.00000	63.88598			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.69507	100.00000	7.67643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	28.87718	100.00000	28.80722			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.56433	100.00000	10.51787			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	86.84248	100.00000	86.43285			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	55.99476	100.00000	55.74852			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	77.34626	100.00000	77.03437			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	61.86905	100.00000	61.71917			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	61.50517	100.00000	61.35618			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.56641	100.00000	75.41910			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.96899	100.00000	71.83571			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.26974	100.00000	2.26107			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	73.90110	100.00000	73.75704			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.79288	100.00000	68.64063			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.97860	100.00000	17.93902			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.45161	100.00000	41.35119			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.84287	100.00000	17.79965		800,000,000,000.00	0.00	8,000,000	2,000,000.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.15992	100.00000	14.10668			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	103.05331	100.00000	102.77553			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008On	09/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
MAQ015On	23/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	55.74852	100.00000	55.50336			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	62.38412	100.00000	62.23300			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	30.50520	100.00000	30.43130			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	55.66378	100.00000	55.52893			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.51738	100.00000	26.45314			0.00	0	4,271,400.00
MBF026 On	05/10/2012	Spot Bond			100.00000	94.27890	100.00000	94.03961			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.33681	100.00000	22.28271			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.37252	100.00000	16.32140			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	89.02256	100.00000	88.81161			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	89.14690	100.00000	88.93515			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013 On	29/01/2014	Spot Bond			100.00000	41.34772	100.00000	41.24756			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	92.65971	100.00000	92.42922			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	83.95289	100.00000	83.76338			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.37387	100.00000	41.27364			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	85.22574	100.00000	85.03204			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.30863	100.00000	39.21340			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.21131	100.00000	30.13813			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.69603	100.00000	16.65558			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.67807	100.00000	20.62798			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.24091	100.00000	4.23064			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.77209	8.00000	108.74878			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	98.39572	100.00000	98.13333			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.80529	100.00000	22.75004			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.95010	100.00000	26.89046			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.01132	100.00000	26.95153			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.48479	100.00000	13.45495			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.94839	100.00000	8.92870			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.80416	100.00000	8.78479			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.62608	8.59000	103.60227			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.60023	9.34000	101.57503			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.71322	10.01000	101.68622			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.53744	100.00000	25.48091		78,960,000,000,000.00	789,600,000	71,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.16732	100.00000	14.13299			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.67470	100.00000	8.65368			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.58302	100.00000	12.55254			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.41975	100.00000	20.37480			0.00	0	76,634,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.20704	100.00000	16.15589			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.35281	8.78500	102.32877			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	55.27611	100.00000	55.14074			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.15352	8.00000	104.13119			0.00	0	10,700,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.59860	100.00000	31.52904			0.00	0	4,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.59188	100.00000	19.54876		3,880,000,000,000.00	38,800,000	11,985,700.00	
MTN04 On	13/07/2017	Spot Bond			100.00000	13.22364	100.00000	13.19454			0.00	0	4,300,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	47.04926	100.00000	46.94513			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC09On	18/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.13535	100.00000	6.12048			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.10497	100.00000	0.10472			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.42654	100.00000	6.41097			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.50596	100.00000	6.49020			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.02946	100.00000	6.01485			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.09299	100.00000	6.07823			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.19888	100.00000	6.18386			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.25182	100.00000	6.23667			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.31535	100.00000	6.30006			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.47419	100.00000	6.45851			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.58008	100.00000	6.56414			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	6.69656	100.00000	6.68033			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	6.80245	100.00000	6.78597			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	6.85539	100.00000	6.83878			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.49072	100.00000	7.47258			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.23195	100.00000	8.21200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U On	14/08/2020	Spot Bond			100.00000	0.10497	100.00000	0.10472			0.00	0	0.00
N4E68U On	14/08/2020	Spot Bond			100.00000	0.10497	100.00000	0.10472			0.00	0	0.00
NBK10B On	21/04/2014	Spot Bond			100.00000	28.95464	100.00000	28.88450			0.00	0	0.00
NBK11B On	27/10/2014	Spot Bond			100.00000	20.62727	100.00000	20.57730			0.00	0	4,935,700.00
NBK12B On	20/02/2015	Spot Bond			100.00000	19.51507	100.00000	19.46780		100,000,000,000.00	1,000,000	16,000,000.00	
NBK13B On	21/02/2017	Spot Bond			100.00000	8.84035	100.00000	8.81893			0.00	0	5,978,550.00
NBK14B On	27/08/2015	Spot Bond			100.00000	15.03218	100.00000	14.96608			0.00	0	0.00
NBK15B On	27/08/2017	Spot Bond			100.00000	8.40623	100.00000	8.36927			0.00	0	0.00
NBK1B On	09/09/2012	Spot Bond			100.00000	101.80881	100.00000	101.53215		325,600,000,000.00	3,256,000	4,248,000.00	
NBK2A On	15/09/2015	Spot Bond			100.00000	23.26419	100.00000	23.21298		2,000,000,000,000.00	20,000,000	26,000,000.00	
NBK2B On	15/09/2015	Spot Bond			100.00000	15.77103	100.00000	15.73282		800,000,000,000.00	8,000,000	2,000,000.00	
NBK3A On	09/09/2019	Spot Bond			100.00000	17.31207	100.00000	17.27396			0.00	0	7,000,000.00
NBK4 On	28/10/2024	Spot Bond			100.00000	0.02217	100.00000	0.02212			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond			100.00000	61.68815	100.00000	61.53871			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			100.00000	24.06687	100.00000	24.01361			0.00	0	9,400,000.00
NBK6B On	19/04/2015	Spot Bond			100.00000	17.25656	100.00000	17.21477			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			100.00000	8.82418	100.00000	8.80280			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			100.00000	38.26794	100.00000	38.18371			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.46411	100.00000	31.38788			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.67477	100.00000	18.63366			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.18321	100.00000	12.15370			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	76.75022	100.00000	76.57414			0.00	0	7,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	89.94385	100.00000	89.72765			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	81.51500	100.00000	68.45451			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.38956	100.00000	42.30936			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.29980	100.00000	24.25382			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.04481	100.00000	23.00121			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.17335	100.00000	20.12447			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	67.57061	100.00000	67.40692			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.48494	100.00000	65.32631			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.28553	100.00000	65.12738			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.28553	100.00000	65.12738			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	65.28553	100.00000	65.12738			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	18.69719	100.00000	18.65190			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	18.08495	100.00000	18.04114			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.71657	100.00000	17.67365			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.14122	100.00000	15.10413			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.80773	100.00000	11.77881			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.18775	100.00000	13.15581			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.87120	100.00000	13.83761			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.11250	100.00000	13.08073			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.73360	100.00000	12.70275			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	93.75724	100.00000	93.60150			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.27561	100.00000	55.14171			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.42846	100.00000	30.60279			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.36394	100.00000	30.52054			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	19.97228	100.00000	19.88349			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	9.48265	100.00000	9.44096			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	23.14807	100.00000	23.09712			0.00	0	5,000,000.00
NED12A On	14/12/2012	Spot Bond			100.00000	99.67771	100.00000	99.41260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12B	On	14/12/2012	Spot Bond			100.00000	82.92516	100.00000	82.74644			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	53.28265	100.00000	53.16536			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	38.34559	100.00000	38.26118			0.00	0	5,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	8.64357	100.00000	8.62262			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	19.73445	100.00000	19.69101			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	10.61932	100.00000	10.59359			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	8.89729	100.00000	8.85773			0.00	0	1,250,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.96629	100.00000	9.94342			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.47710	100.00000	10.45403			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.94012	100.00000	10.91363			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.64781	6.82500	98.62966			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.46193	6.58500	99.44428			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	56.07456	100.00000	55.93871			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.83477	100.00000	15.78532			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.14783	100.00000	11.12083			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.47909	6.92500	99.46053			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	56.25719	100.00000	56.12090			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.04809	100.00000	15.99799			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.35555	100.00000	11.32803			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.49925	7.32500	99.47963			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.50070	100.00000	56.36382			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.44107	100.00000	16.38974			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	84.15795	100.00000	83.96755			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	56.53621	100.00000	56.39924			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	84.28210	100.00000	84.09142			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	56.73913	100.00000	56.60168			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	84.34418	100.00000	84.15336			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	56.99279	100.00000	56.85472			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	57.32253	100.00000	57.18367			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.74881	100.00000	8.72761			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	98.74880	8.21500	98.72697			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	55.23030	100.00000	55.10424			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	38.32800	100.00000	38.24363		24,840,000,000,000.00	248,400,000	124,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	15.81598	100.00000	15.78098		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01U On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On	31/10/2022			100.00000	16.33697	100.00000	16.30101			280,000,000,000.00	2,800,000	2,400,000.00
NRA023	On	31/05/2023			100.00000	7.70369	100.00000	7.68604			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	15.25469	100.00000	15.22093			620,000,000,000.00	6,200,000	6,100,000.00
NTC09	On	18/04/2013			100.00000	61.76064	100.00000	61.61102			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	30.08728	100.00000	30.01439			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	29.92629	100.00000	29.85380			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	10.51657	100.00000	10.49108			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	20.81735	100.00000	20.76692			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	57.51535	100.00000	57.26242			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	17.77204	100.00000	17.69389			0.00	0	3,000,000.00
OCT1A1	On	18/10/2015			100.00000	12.61683	100.00000	12.58626			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.67030	100.00000	12.63961			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.70238	100.00000	12.67161			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.47239	100.00000	13.43976			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	14.32796	100.00000	14.29326			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	19.67526	100.00000	19.62761			0.00	0	0.00
OML01	On	27/10/2015			100.00000	19.13441	100.00000	19.09206			54,323,380,000,000.00	543,233,800	180,016,900.00
OTCA05	On	30/04/2013			100.00000	60.08979	100.00000	59.94422			200,000,000,000.00	2,000,000	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
OTCA06	On	30/04/2014			100.00000	29.56069	100.00000	29.48908			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	60.00952	100.00000	59.86415			0.00	0	1,900,000.00
OTCA08	On	30/04/2014			100.00000	29.34404	100.00000	29.27295			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	12.48503	100.00000	12.45477			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	89.20918	100.00000	88.99678			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	4.61321	100.00000	4.59292			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	89.56852	100.00000	89.35526			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	12.35877	100.00000	12.33538			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	19.14595	100.00000	19.09957			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	5.56538	100.00000	5.55175			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	65.19521	100.00000	64.98942			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	49.50720	100.00000	49.39733			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	85.14662	100.00000	84.95354			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	32.32320	100.00000	32.24490		1,600,000,000,000.00	16,000,000	2,000,000.00	
PR2A2B	On	15/12/2012			100.00000	82.60485	100.00000	82.42720			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	99.37590	100.00000	99.11231			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4DOn	15/06/2013	Spot Bond			100.00000	66.41663	100.00000	66.25574			0.00	0	0.00
PR2A9DOn	15/06/2013	Spot Bond			100.00000	66.59612	100.00000	66.43479			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	45.76542	100.00000	45.65455			0.00	0	0.00
PR2B1BOn	15/12/2012	Spot Bond			100.00000	99.42484	100.00000	99.16112			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	32.48791	100.00000	32.40920			0.00	0	0.00
PR2B2BOn	15/12/2012	Spot Bond			100.00000	82.78380	100.00000	82.60578			0.00	0	0.00
PR2B4DOn	15/06/2013	Spot Bond			100.00000	66.89525	100.00000	66.73319			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	45.84784	100.00000	45.73678			0.00	0	0.00
PR2C1BOn	15/12/2012	Spot Bond			100.00000	99.51048	100.00000	99.24652			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	32.85608	100.00000	32.77648			0.00	0	0.00
PR2C4DOn	15/06/2013	Spot Bond			100.00000	67.43371	100.00000	67.27034			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond			100.00000	99.73069	100.00000	99.46615			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	33.26301	100.00000	33.18242			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond			100.00000	67.91233	100.00000	67.74781			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	39.21542	100.00000	39.12042			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	95.27414	100.00000	95.02985			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	95.29761	100.00000	95.05326			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	95.39144	100.00000	95.14684			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	19.40791	100.00000	19.36519			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00209	100.00000	0.00209			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.37500	122.09625	5.41500	121.95343		241,535,193,037,500.00	936,780,100	19,684,060,361.00	
R158P	On	15/09/2015	Spot Bond			100.00000	8.62574	100.00000	8.60675			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.83366	100.00000	3.82522			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	54.24749	100.00000	54.12808			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.30000	130.31220	7.34500	129.81697		168,161,957,594,600.00	035,884,602	8,558,315,261.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00093	100.00000	0.00093			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.69437	98.39773	218.67514	97.99813		436,513,962,520,000.00	996,000,000	987,764,000.00	
R197	On	07/12/2023	Spot Bond			1.53000	269.56406	1.53000	269.53096		190,004,702,400.00	124,186,080	234,841,843.00	
R201	On	21/12/2014	Spot Bond			4.80000	110.31147	4.84000	110.20681		27,768,576,000,000.00	785,120,000	4,734,393,210.00	
R202	On	07/12/2033	Spot Bond			2.12000	198.18904	2.12000	198.16155		6,150,267,181,000.00	901,069,425	1,333,956,141.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.39549	8.00000	98.37417		41,169,200,000,000.00	146,150,000	3,848,000,000.00	
R203	On	15/09/2017	Spot Bond			5.84000	110.18302	5.88000	109.98333		92,259,601,680,000.00	797,877,000	6,227,459,000.00	
R204	On	21/12/2018	Spot Bond			6.14000	111.27129	6.18500	111.00787		76,997,794,644,760.00	540,357,434	4,813,756,717.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.16574	8.75000	100.14205		12,031,250,000,000.00	375,000,000	1,207,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2014	Spot Bond			100.00000	29.97717	100.00000	29.90455			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.94000	104.40278	4.97500	104.34247		37,304,261,800,000.00	551,470,000	2,386,540,000.00	
R207	On	15/01/2020	Spot Bond			6.42000	105.85685	6.48000	105.48170		108,327,931,632,000.00	873,509,600	7,165,599,000.00	
R208	On	31/03/2021	Spot Bond			6.60500	103.88162	6.67000	103.44171		109,226,567,180,610.00	536,951,882	7,222,768,445.00	
R209	On	31/03/2036	Spot Bond			8.02500	84.07114	8.05500	83.78463		130,566,525,300,000.00	269,972,000	9,465,503,686.00	
R210	On	31/03/2028	Spot Bond			1.82000	154.17460	1.82000	154.15446		211,484,000,000.00	116,200,000	277,432,160.00	
R211	On	31/01/2017	Spot Bond			0.58000	121.18515	0.58000	121.17341		863,289,400,000.00	488,430,000	1,378,310,000.00	
R212	On	31/01/2022	Spot Bond			1.43000	124.56411	1.43000	124.54918		2,511,022,941,570.00	755,960,099	966,057,750.00	
R213	On	28/02/2031	Spot Bond			7.81000	92.27883	7.85500	91.84936		42,188,682,800,000.00	401,880,000	5,687,036,526.00	
R214	On	28/02/2041	Spot Bond			6.50000	100.12377	6.50000	100.10608		45,916,000,000,000.00	064,000,000	5,124,255,686.00	
R222C	On	15/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	65.50170	100.00000	65.35752			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	43.66780	100.00000	43.57168			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.11187	100.00000	29.04779			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.40791	100.00000	19.36519			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.93861	100.00000	12.91013			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.62574	100.00000	8.60675			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.75049	100.00000	5.73783			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	3.83366	100.00000	3.82522			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	52.82905	100.00000	52.71213			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.21936	100.00000	35.14142			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.47958	100.00000	23.42761			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.65305	100.00000	15.61841			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.43537	100.00000	10.41227			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.95691	100.00000	6.94151			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.63794	100.00000	4.62768			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.09196	100.00000	3.08512			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.06131	100.00000	2.05675			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.37420	100.00000	1.37116			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.91614	100.00000	0.91411			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.61076	100.00000	0.60941			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40717	100.00000	0.40627			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27145	100.00000	0.27085			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18097	100.00000	0.18056			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12064	100.00000	0.12038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	0.08043	100.00000	0.08025			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05362	100.00000	0.05350			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03575	100.00000	0.03567			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02383	100.00000	0.02378			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01589	100.00000	0.01585			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01059	100.00000	0.01057			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00706	100.00000	0.00705			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00471	100.00000	0.00470			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00314	100.00000	0.00313			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00209	100.00000	0.00209			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00139	100.00000	0.00139			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00093	100.00000	0.00093			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.65190	100.00000	35.56554			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	62.59551	100.00000	62.44388			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.21175	100.00000	14.17732			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.67795	100.00000	17.62276			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.11456	100.00000	2.10526			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	76.79751	100.00000	76.79750			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	53.58939	100.00000	51.38508			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	53.58939	100.00000	51.38508			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.00000	44.64292	100.00000	44.44444			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.00000	17.71923	100.00000	17.67630			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	68.70055	100.00000	68.61667			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	99.11821	100.00000	98.85737			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	91.57332	100.00000	91.34777			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	22.17006	100.00000	22.11635			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.21681	5.87500	103.20062			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	86.53409	100.00000	86.33470			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	15.94755	100.00000	15.87742			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	26.38567	100.00000	26.32105			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	83.11367	100.00000	82.92856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	83.24570	100.00000	83.06030			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.07728	100.00000	23.02137			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.02218	100.00000	12.99640			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.65352	100.00000	12.62286			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.51716	100.00000	14.48199			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.51716	100.00000	14.48199			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	61.62962	100.00000	61.35860			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	51.82946	100.00000	51.60153			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	38.65310	100.00000	38.55844			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.36380	100.00000	34.29577			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.06686	100.00000	21.01583			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.66406	5.25000	100.64988			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.60052	100.00000	0.59904			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.61721	100.00000	2.61087			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	91.45129	100.00000	91.26984			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.64875	100.00000	13.61855			0.00	0	6,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	84.53125	100.00000	84.33869			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.59709	100.00000	16.56055		4,720,000,000,000.00		47,200,000	37,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.68638	100.00000	9.66291			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.54808	8.00000	109.52461		480,000,000,000.00		60,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.93706	100.00000	7.91783			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.55483	100.00000	7.53653			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.47656	100.00000	9.44665			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.18505	100.00000	22.13621		2,956,500,000,000.00		29,565,000	35,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	68.31769	100.00000	68.16649			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.69592	100.00000	12.66783		200,000,000,000.00		2,000,000	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.18243	5.75000	123.15335			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.45453	100.00000	45.35447			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	65.73815	100.00000	65.59266			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.72536	100.00000	20.67974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	68.19757	100.00000	68.04746			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.72203	100.00000	13.69183			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.35741	100.00000	27.29719			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.30401	100.00000	68.15283			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.56666	100.00000	9.54348			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	26.89047	100.00000	26.82460			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.30491	100.00000	25.24361			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.13759	100.00000	11.11061			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	64.73053	100.00000	64.57372			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.77762	100.00000	39.68126			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.44439	100.00000	14.41259			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.76634	100.00000	39.66999			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.67851	100.00000	10.65264			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.98695	100.00000	8.96518			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.91209	100.00000	0.91007			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.50137	100.00000	9.47836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	12.11891	100.00000	12.09209			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.11170	10.05000	103.08422			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.02751	100.00000	8.99933			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.37143	100.00000	19.32451			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.34821	100.00000	9.31902			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.27030	100.00000	7.25269			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.65986	8.00000	104.64488			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.33612	100.00000	10.31338			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.10902	100.00000	11.08457			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.72783	100.00000	72.56775			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.05410	100.00000	17.01656			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	62.91941	100.00000	62.77582			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.75389	100.00000	6.73894			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.47607	100.00000	5.46402			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.37012	100.00000	12.34016			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	80.88035	100.00000	80.71891			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.76066	100.00000	2.75397			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04430	100.00000	0.04418			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.77017	6.50000	100.75836			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.28599	100.00000	10.26107		9,800,000,000,000.00	98,000,000	49,000,000.00	
SHS02	On	29/06/2013	Spot Bond			100.00000	64.60980	100.00000	64.45328			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.09265	100.00000	18.04882			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.94064	100.00000	10.91413			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.56963	8.75000	102.55352			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.33063	100.00000	52.21544			0.00	0	829,255.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.85018	100.00000	13.81970		1,640,000,000,000.00	16,400,000	8,200,000.00	
SMF1	On	27/06/2013	Spot Bond			100.00000	58.21773	100.00000	58.08888			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.72203	100.00000	13.69183		2,060,000,000,000.00	20,600,000	12,600,000.00	
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.02210	100.00000	26.95664			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.17671	100.00000	10.15205			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.97659	100.00000	14.94031			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.20349	100.00000	8.18362			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.39737	100.00000	15.36330			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.02367	100.00000	15.97365			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.30336	100.00000	9.28058			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	10.84406	100.00000	10.81778			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	10.88920	100.00000	10.85520			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	9.63028	100.00000	9.60544			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.83586	6.75000	102.81248			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	23.66084	100.00000	23.62368			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.05051	7.25000	101.03096			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	10.20621	100.00000	10.17436			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	97.56297	8.75000	97.50729			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	99.30568	13.50000	99.21923			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.28162	100.00000	2.27258			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875 On	16/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN934	On	01/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN937	On	14/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN938	On	16/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN939	On	16/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN940	On	20/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	25.11853	100.00000	25.06295			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.83156	100.00000	12.80316			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.96581	100.00000	31.89545			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	38.20904	100.00000	38.12494			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS101	On	06/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.33321	6.27500	100.31629			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	62.33540	100.00000	62.18438			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	61.43481	100.00000	61.28598			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.47041	100.00000	15.43293			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.25491	8.00000	103.23290			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.03393	6.27000	100.01696			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.91713	100.00000	38.84009			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.33986	100.00000	38.22016			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.12230	100.00000	8.09695			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.35689	100.00000	8.33080			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.76132	100.00000	8.74203			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.86123	100.00000	8.83356			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.94030	100.00000	9.90926			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.39730	100.00000	14.35235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2A On	18/10/2012	Spot Bond			100.00000	91.27809	100.00000	91.05382			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.70662	100.00000	11.67827			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	91.21179	100.00000	90.98768			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	92.11755	100.00000	91.89121			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	91.40171	100.00000	91.17713			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	91.64894	100.00000	91.42376			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.15785	100.00000	7.14051			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.66710	100.00000	7.64852			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.00660	100.00000	7.98721			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.68561	100.00000	8.66457			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.13828	100.00000	9.11614			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.93659	100.00000	13.90282			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.38998	100.00000	11.36239			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.62746	100.00000	13.59445			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.65204	100.00000	11.62381		400,000,000,000.00	4,000,000	2,000,000.00	
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.83685	100.00000	7.81787			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.95002	100.00000	7.93076			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.00660	100.00000	7.98721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.47734	100.00000	11.44953			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.65204	100.00000	11.62381			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.25255	100.00000	12.22287			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.57244	100.00000	8.55167			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.25255	100.00000	12.22287			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.12604	100.00000	13.09424			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.70412	100.00000	9.68061			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.07145	100.00000	13.03978			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.43888	100.00000	17.39664			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.23081	100.00000	14.19634			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.60266	100.00000	17.56001			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.14619	100.00000	44.03925			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.24658	100.00000	26.18849			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.20246	6.00000	103.18604			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.29891	100.00000	13.26963		200,960,000,000,000.00	009,600,000	1,008,303,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.54002	100.00000	15.50581		79,060,000,000,000.00	790,600,000	292,439,407.00	
TN23	On	06/11/2023	Spot Bond			100.00000	14.20409	100.00000	14.17282		37,693,521,800,000.00	376,935,218	111,294,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	9.90869	100.00000	9.88687		50,340,000,000,000.00	503,400,000	127,700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	11.49263	100.00000	11.46734			9,640,000,000,000.00	96,400,000	56,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.89860	100.00000	6.86615			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.06105	100.00000	7.02784			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.26680	100.00000	7.23262			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.28847	100.00000	7.25418			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.30645	100.00000	8.26738			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.12737	100.00000	14.06091			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.19383	10.00000	100.16611			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.18900	9.75000	100.16197			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.18852	100.00000	10.16137			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			30,000,000,000,000.00	300,000,000	100,000,000.00
TSP130	On	18/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On	03/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	10.91218	100.00000	10.88776			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	87.30551	100.00000	87.10754			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.21067	100.00000	30.13749			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.49518	100.00000	12.46491			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.16193	100.00000	19.11551			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.68728	100.00000	16.65055			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	86.97668	100.00000	86.77298			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.41867	100.00000	40.32076			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	87.00345	100.00000	86.79969			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.47175	100.00000	40.36925			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	87.09984	100.00000	86.89586			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	40.85356	100.00000	40.75459			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.00085	100.00000	16.94778			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.14123	100.00000	12.10333			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.98482	100.00000	9.95365			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On	28/02/2013	Spot Bond			100.00000	71.56100	100.00000	71.42847			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.83738	100.00000	19.79371		13,340,000,000,000.00	133,400,000	66,746,775.00	
WS05	On	01/08/2018	Spot Bond			100.00000	11.57382	100.00000	11.54740		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	21.27082	100.00000	21.22400		2,840,000,000,000.00	28,400,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	13.24411	100.00000	13.21495		14,005,000,000,000.00	140,050,000	50,025,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	11.65858	100.00000	11.63292			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.44176	100.00000	11.41657			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.34539	100.00000	11.32042		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	45.14687	100.00000	45.04585			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.89680	100.00000	36.81514			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.22084	100.00000	10.19834			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.15753	100.00000	28.09521			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.99689	100.00000	22.94627			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.99904	100.00000	7.98134			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.41517	100.00000	16.37904			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.19834	100.00000	10.17590			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	0.32562	100.00000	0.32490			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02546	100.00000	0.02541			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.93824	100.00000	16.90611			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.71899	100.00000	13.69297			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.71899	100.00000	13.69297			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.15349	100.00000	8.13802			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.24786	100.00000	7.23411			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.24786	100.00000	7.23411			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.85950	100.00000	6.84648			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.09204	100.00000	6.08005			0.00	0	0.00
Total for j-Bonds :											16,446,263,398,466,640.00	1,474,303,516	100 444 748 198.00	
Grand Total:											16,263,782,060,310.00	174,322,107	00 446 277 784.00	