



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/09/2012

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On	14/12/2012			8.41770	8.41770	8.33650	8.33650		15.99	73,890,570.60	8,778	279,150.00
\$ / R	On	14/12/2012	7.80	Call			596.28310	0.59628	663.044	15.14	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			59.78310	0.05978	45.344	15.14	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			482.85530	0.48286	542.308	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			96.35530	0.09636	74.608	15.19	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			447.90880	0.44791	504.610	15.20	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			111.40880	0.11141	86.910	15.20	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			6.80930	0.00681	7.287	26.82	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,770.30930	2.77031	2,689.587	26.82	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			65.42720	0.06543	71.496	19.75	0.00	0	11,250.00
\$ / R	On	14/12/2012	9.25	Put			978.92720	0.97893	903.796	19.75	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			47.14500	0.04715	50.767	20.92	0.00	0	300.00
\$ / R	On	14/12/2012	9.50	Put			1,210.64500	1.21064	1,133.067	20.92	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			16.87380	0.01687	17.621	24.87	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			2,080.37380	2.08037	1,999.921	24.87	0.00	0	0.00
\$ / R	On	14/12/2012	9.01	Call			91.62080	0.09162	101.596	18.64	0.00	0	500.00
\$ / R	On	14/12/2012	9.01	Put			765.12080	0.76512	693.896	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			80.55430	0.08055	88.840	19.06	0.00	0	540.00

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	9.10	Put			844.05430	0.84405	771.139	19.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			67.24120	0.06724	73.561	19.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			960.74120	0.96074	885.861	19.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			125.11130	0.12511	140.264	17.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			588.61130	0.58861	522.564	17.66	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			0.00000	0.00000	120.116	18.12	120,116.20	1,000	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			0.00000	0.00000	602.416	18.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			92.95900	0.09296	103.139	18.59	103,138.60	1,000	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			756.45900	0.75646	685.439	18.59	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			200.80690	0.20081	227.963	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			364.30690	0.36431	310.263	16.41	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			171.20370	0.17120	193.897	16.82	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			434.70370	0.43470	376.197	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			146.08500	0.14608	164.875	17.24	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			509.58500	0.50959	447.175	17.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			276.30540	0.27631	314.674	15.63	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			239.80540	0.23981	196.974	15.63	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			267.61130	0.26761	304.758	15.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			251.11130	0.25111	207.058	15.70	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			255.03920	0.25504	290.381	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			268.53920	0.26854	222.681	15.81	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			414.48540	0.41449	468.308	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			127.98540	0.12799	100.608	15.22	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			382.62250	0.38262	433.462	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			146.12250	0.14612	115.762	15.24	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			299.16860	0.29917	340.647	15.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			212.66860	0.21267	172.947	15.45	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.52290	8.52290	8.43960	8.43960		16.52	4,474,522.50	525	27,762.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			85.39460	0.08539	92.052	22.44	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,845.79460	1.84579	1,769.152	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			67.14110	0.06714	72.067	23.56	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,177.54110	2.17754	2,099.167	23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			55.72150	0.05572	59.591	24.52	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,466.12150	2.46612	2,386.691	24.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			207.63790	0.20764	226.305	18.63	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			868.03790	0.86804	803.404	18.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			166.44160	0.16644	181.118	19.53	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,076.84160	1.07684	1,008.218	19.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			140.30470	0.14030	152.325	20.22	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,250.70470	1.25070	1,179.425	20.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			553.17970	0.55318	603.800	15.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			213.57970	0.21358	180.900	15.20	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			288.60070	0.28860	315.614	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			599.00070	0.59900	542.714	17.39	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			261.99040	0.26199	286.356	17.74	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			672.39040	0.67239	613.456	17.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			613.76710	0.61377	671.089	15.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			174.16710	0.17417	148.189	15.14	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.61960	8.61960	8.53560	8.53560		16.62	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			413.92940	0.41393	443.117	17.08	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			628.32940	0.62833	573.517	17.08	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			410.76410	0.41076	439.738	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			635.16410	0.63516	580.138	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			417.12610	0.41713	446.526	17.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			621.52610	0.62153	566.926	17.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.76140	8.76140	8.67380	8.67380		17.37	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			976.10930	0.97611	1,032.628	15.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			302.30930	0.30231	271.228	15.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			560.81000	0.56081	591.250	17.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			887.01000	0.88701	829.850	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89080	8.89080	8.80100	8.80100		17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,273.02100	1.27302	1,323.713	15.98	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			472.02100	0.47202	432.913	15.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.42540	9.42540	9.32600	9.32600		19.34	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.41770	8.41770	8.33650	8.33650		15.99	210,442.50	25	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			27,711.69430	0.27712	31,609.983	15.72	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			24,061.69430	0.24062	19,839.983	15.72	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			17,395.17660	0.17395	19,706.536	16.78	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			42,745.17660	0.42745	36,936.536	16.78	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.52290	8.52290	8.43960	8.43960			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			25,040.00000	0.25040	16,710.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.61960	8.61960	8.53560	8.53560		16.62	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			41,712.61360	0.41713	44,652.633	17.05	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			62,152.61360	0.62153	56,692.633	17.05	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			41,392.93930	0.41393	44,311.724	17.08	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			62,832.93930	0.62833	57,351.724	17.08	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			41,076.40600	0.41076	43,973.848	17.11	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			63,516.40600	0.63516	58,013.848	17.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.63650	13.63650	13.52180	13.52180		13.44	627,279.00	46	7,646.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,293.03860	1.29304	1,402.532	13.26	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			21.23860	0.02124	16.032	13.26	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			421.96210	0.42196	490.972	13.13	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			270.16210	0.27016	224.472	13.13	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			335.53680	0.33554	393.651	13.33	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			363.73680	0.36374	307.151	13.33	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			278.52920	0.27853	325.744	13.55	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			456.72920	0.45673	389.244	13.55	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			203.21900	0.20322	239.455	14.15	0.00	0	11,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			631.41900	0.63142	552.955	14.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			147.98030	0.14798	175.384	14.74	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			826.18030	0.82618	738.884	14.74	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.80220	13.80220	13.68450	13.68450		15.82	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			575.27400	0.57527	616.023	22.44	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,290.77400	1.29077	1,213.823	22.44	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			939.65470	0.93965	998.751	22.44	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			785.15470	0.78515	726.551	22.44	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			857.85340	0.85785	913.185	22.44	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			873.35340	0.87335	810.985	22.44	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			768.36800	0.76837	819.360	22.44	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			983.86800	0.98387	917.160	22.44	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.95440	13.95440	13.83590	13.83590		14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			682.60460	0.68260	733.573	13.92	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			656.70460	0.65670	589.173	13.92	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			690.65560	0.69066	742.353	13.89	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			644.75560	0.64476	577.953	13.89	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			686.61550	0.68662	737.953	13.90	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			650.71550	0.65072	583.553	13.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10770	0.10770	0.10660	0.10660		17.93	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			237.40320	0.00237	271.847	17.93	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			577.40320	0.00577	501.847	17.93	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10910	0.10910	0.10800	0.10800		19.37	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,841.77500	0.01842	1,944.884	18.06	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			41.77500	0.00042	34.884	18.06	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,019.44850	0.01019	1,101.717	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			219.44850	0.00219	191.717	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			501.62900	0.00502	548.387	19.37	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			701.62900	0.00702	638.387	19.37	0.00	0	0.00

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€ / R	On	14/12/2012	Foreign Exchange Future			10.91430	10.91430	10.89140	10.89140		13.17	818,572.50	75	61,391.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,398.89890	1.39890	1,421.201	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			7.49890	0.00750	6.901	14.71	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,057.40330	1.05740	1,079.023	13.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			16.00330	0.01600	14.723	13.16	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			107.28360	0.10728	113.907	15.14	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			715.88360	0.71588	699.607	15.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			249.95820	0.24996	263.042	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			308.55820	0.30856	298.742	13.33	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			231.40120	0.23140	243.795	13.49	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			340.00120	0.34000	329.495	13.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			198.17940	0.19818	209.242	13.82	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			406.77940	0.40678	394.942	13.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			654.16700	0.65417	672.789	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			62.76700	0.06277	58.489	12.58	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			574.96160	0.57496	592.694	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			83.56160	0.08356	78.394	12.58	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			308.79690	0.30880	323.225	13.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			237.39690	0.23740	228.925	13.07	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.06320	11.06320	11.03800	11.03800		13.57	553,160.00	50	13,777.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			443.89800	0.44390	460.945	13.41	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			375.89800	0.37590	367.745	13.41	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.20070	11.20070	11.17490	11.17490		13.89	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			495.62100	0.49562	512.197	14.02	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			570.72100	0.57072	561.497	14.02	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			491.98260	0.49198	508.521	14.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			577.08260	0.57708	567.821	14.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			499.28890	0.49929	515.899	13.99	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			564.38890	0.56439	555.199	13.99	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.40580	11.40580	11.37490	11.37490		14.36	0.00	0	435.00

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	11.20	Call			793.42670	0.79343	804.270	13.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			618.52670	0.61853	598.470	13.94	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.95772	107.95772	107.48885	107.48885			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,498.85000	7.49885	7,967.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			7,488.85000	7.48885	7,957.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			7,478.85000	7.47885	7,947.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.23956	107.23956	107.24059	107.24059			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,250.59000	8.25059	8,249.560		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,240.59000	8.24059	8,239.560		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,230.59000	8.23059	8,229.560		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			115.24218	115.24218	115.24335	115.24335			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,253.35000	11.25335	11,252.180		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			11,243.35000	11.24335	11,242.180		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			11,233.35000	11.23335	11,232.180		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			472.82500	472.82500	474.08500	474.08500			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			479.56600	479.56600	480.84300	480.84300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/11/2012	Index Future			422.41000	422.41000	423.61900	423.61900			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			428.43300	428.43300	429.65700	429.65700			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.69840	8.69840	8.66130	8.66130		11.80	0.00	0	10,866.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			310.56710	0.31057	334.794	11.66	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			109.26710	0.10927	96.394	11.66	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.74100	8.74100	8.70180	8.70180		12.06	0.00	0	4,399.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			390.04770	0.39005	414.901	11.81	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			198.24770	0.19825	183.901	11.81	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.78170	8.78170	8.74190	8.74190			0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	31.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			8.10000	0.00810	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	21.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			18.10000	0.01810	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			1.90000	0.00190	41.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.82720	8.82720	8.78570	8.78570		12.91	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			530.47350	0.53047	550.840	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			634.77350	0.63477	613.640	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			526.09880	0.52610	546.352	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			640.39880	0.64040	619.152	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			521.75090	0.52175	541.892	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			646.05090	0.64605	624.692	16.57	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.95180	8.95180	8.88970	8.88970		14.16	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.59700	8.59700	8.52790	8.52790		12.00	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			298.52130	0.29852	341.225	11.84	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			120.62130	0.12062	94.225	11.84	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.68380	8.68380	8.61240	8.61240		12.33	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			285.29870	0.28530	318.722	12.25	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Put			312.89870	0.31290	274.922	12.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			281.38060	0.28138	314.031	12.26	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			318.98060	0.31898	280.231	12.26	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			277.51510	0.27752	309.394	12.28	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			325.11510	0.32512	285.594	12.28	0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.10510	0.10510	0.08940	0.08940			0.00	0	7,000.00
CF CANIOn	14/12/2012	Can-Do Future			0.09440	0.09440	0.08570	0.08570			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.05230	0.05230	0.06500	0.06500			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.06170	0.06170	0.07930	0.07930			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.12280	0.12280	0.11550	0.11550			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.04190	0.04190	0.04490	0.04490			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.12610	0.12610	0.13160	0.13160			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.14480	0.14480	0.14850	0.14850			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.18160	0.18160	0.19160	0.19160			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.16490	0.16490	0.17320	0.17320			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.06120	0.06120	0.05520	0.05520			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.02520	9.02520	9.00190	9.00190		14.04	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			233.35750	0.23336	239.901	14.22	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			271.45750	0.27146	254.701	14.22	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.15370	9.15370	9.12830	9.12830		15.15	0.00	0	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			389.78270	0.38978	393.150	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			401.48270	0.40148	379.450	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			385.76910	0.38577	389.043	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			407.46910	0.40747	385.343	15.15	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			381.99010	0.38199	385.192	15.19	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			413.69010	0.41369	391.492	15.19	0.00	0	0.00
DABA On	25/09/2012	Any day expiry				8.67250	8.67250	8.62930	8.62930		10.63	0.00	5,000	10,000.00
DABA On	25/09/2012	Any day expiry		8.53	Call			120.55810	0.12056	150.819	12.61	0.00	0	5,000.00
DABA On	25/09/2012	Any day expiry		8.53	Put			21.25810	0.02126	8.319	12.61	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Call			76.02520	0.07603	99.178	11.62	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Put			36.72520	0.03673	16.678	11.62	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Call			69.41720	0.06942	91.198	11.45	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Put			40.11720	0.04012	18.698	11.45	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.61	Call			63.07990	0.06308	83.446	11.29	0.00	0	5,000.00
DABA On	25/09/2012	Any day expiry		8.61	Put			43.77990	0.04378	20.946	11.29	0.00	0	0.00
DABB On	27/09/2012	Any day expiry				6.87960	6.87960	6.83000	6.83000		14.25	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Call			0.00000	0.00000	91.699	15.07	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Put			0.00000	0.00000	32.099	15.07	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Call			0.00000	0.00000	84.886	14.96	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Put			0.00000	0.00000	35.286	14.96	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Call			0.00000	0.00000	78.322	14.86	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Put			0.00000	0.00000	38.722	14.86	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.88	Call			0.00000	0.00000	54.733	14.45	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.88	Put			0.00000	0.00000	55.133	14.45	0.00	5,000	5,000.00
DABC On	01/10/2012	Any day expiry				8.33450	8.33450	8.36000	8.36000		15.09	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.35	Call			0.00000	0.00000	79.624	15.09	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.35	Put			0.00000	0.00000	95.124	15.09	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.36	Call			0.00000	0.00000	75.505	15.16	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.36	Put			0.00000	0.00000	101.005	15.16	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.37	Call			0.00000	0.00000	71.562	15.24	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.37	Put			0.00000	0.00000	107.062	15.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABC	On	01/10/2012	Any day expiry	8.38	Call			0.00000	0.00000	67.790	15.32	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Put			0.00000	0.00000	113.290	15.32	0.00	5,000	5,000.00
DAUS	On	28/09/2012	Any day expiry			8.33110	8.33110	8.24930	8.24930		15.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			849.00000	0.84900	931.000	23.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	23.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			530.00000	0.53000	611.000	19.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			1.00000	0.00100	0.000	19.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			402.00000	0.40200	482.000	17.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			3.00000	0.00300	1.000	17.95	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			81.00000	0.08100	125.000	15.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			82.00000	0.08200	44.000	15.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			16.00000	0.01600	24.000	17.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			277.00000	0.27700	203.000	17.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			4.00000	0.00400	5.000	18.96	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			475.00000	0.47500	394.000	18.96	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.36840	8.36840	8.28800	8.28800		15.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			194.00000	0.19400	236.000	15.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			156.00000	0.15600	118.000	15.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			100.00000	0.10000	121.000	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			322.00000	0.32200	263.000	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			58.00000	0.05800	69.000	17.22	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			490.00000	0.49000	421.000	17.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			891.00000	0.89100	970.000	16.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			3.00000	0.00300	2.000	16.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			583.00000	0.58300	659.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			15.00000	0.01500	11.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			467.00000	0.46700	538.000	15.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			29.00000	0.02900	20.000	15.03	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.40230	8.40230	8.32130	8.32130		15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.72	Call			115.00000	0.11500	132.000	17.32	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			514.00000	0.51400	450.000	17.32	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			636.00000	0.63600	708.000	15.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			35.00000	0.03500	26.000	15.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			527.00000	0.52700	594.000	14.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			56.00000	0.05600	42.000	14.95	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			168.00000	0.16800	194.000	16.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			357.00000	0.35700	302.000	16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.43200	8.43200	8.35070	8.35070		16.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			222.00000	0.22200	250.000	16.39	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			381.00000	0.38100	328.000	16.39	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			164.00000	0.16400	183.000	17.26	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			533.00000	0.53300	471.000	17.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			682.00000	0.68200	751.000	14.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			51.00000	0.05100	39.000	14.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			577.00000	0.57700	642.000	14.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			76.00000	0.07600	60.000	14.91	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.46910	8.46910	8.38690	8.38690		17.76	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			196.00000	0.19600	223.000	16.27	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			529.00000	0.52900	474.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			239.00000	0.23900	270.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			452.00000	0.45200	401.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			235.00000	0.23500	266.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			458.00000	0.45800	407.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			231.00000	0.23100	262.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			464.00000	0.46400	413.000	16.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			602.00000	0.60200	676.000	13.12	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			65.00000	0.06500	57.000	13.12	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.50050	8.50050	8.41760	8.41760		16.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			299.00000	0.29900	328.000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.61	Put			491.00000	0.49100	438.000	16.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			295.00000	0.29500	325.000	16.93	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			497.00000	0.49700	445.000	16.93	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			266.00000	0.26600	292.000	17.29	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			568.00000	0.56800	512.000	17.29	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			684.00000	0.68400	748.000	15.04	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			116.00000	0.11600	98.000	15.04	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			302.00000	0.30200	332.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			484.00000	0.48400	432.000	16.86	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.24678	110.24678	110.24777	110.24777			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,257.77000	4.25777	4,256.780		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			4,247.77000	4.24777	4,246.780		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,237.77000	4.23777	4,236.780		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			8.95223	87.44987	8.89750	87.91013			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,497.24000	2.49724	2,036.980		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.05879	88.66585	9.00226	89.13207			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			3,963.86000	3.96386	4,430.080		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			3,875.17000	3.87517	4,341.390		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,786.61000	3.78661	4,252.830		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			422.80300	422.80300	423.94200	423.94200			0.00	0	267.00
GOVI	On	01/11/2012	GOVI	403.96	Call			199,820.00000	19.98200	188,430.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			428.89300	428.89300	430.04700	430.04700			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			29,430.00000	2.94300	40,970.000		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			29,530.00000	2.95300	41,070.000		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			29,630.00000	2.96300	41,170.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			188.42500	188.42500	188.41400	188.41400			1,884,250.00	1	595.00
IGOV	On	07/02/2013	Index Future			191.11200	191.11200	191.10000	191.10000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			510.28600	510.28600	509.60700	509.60700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			517.43000	517.43000	516.74000	516.74000			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.06000	94.94000	4.98000	95.02000			0.00	0	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	4.94000	95.06000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.87000	95.13000	4.82000	95.18000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.83000	95.17000	4.81000	95.19000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.83000	95.17000	4.80000	95.20000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.82000	95.18000	4.80000	95.20000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.84000	95.16000	4.83000	95.17000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.92000	95.08000	4.91000	95.09000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.02000	94.98000	5.01000	94.99000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.15000	94.85000	5.13000	94.87000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future			5.44000	94.56000	5.29000	5.29000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.92990	6.92990	6.87690	6.87690		10.90	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			299.11500	0.29912	339.856	10.91	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			52.21500	0.05221	39.956	10.91	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future			6.97170	6.97170	6.91830	6.91830		12.75	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call			261.43580	0.26144	289.023	12.71	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put			233.13580	0.23314	207.323	12.71	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call			256.59840	0.25660	283.819	12.72	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put			238.29840	0.23830	212.119	12.72	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call			252.29580	0.25230	278.678	12.72	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put			243.99580	0.24400	216.978	12.72	0.00	0	0.00
R023	On	01/11/2012	Bond Future		7.10930	106.04666	7.05410	106.45839			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put		105.50000	0.10550	517.230		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put		30.66000	0.03066	442.390		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call		44.11000	0.04411	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	Put			0.00000	0.00000	367.620		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.18491	107.52127	7.12756	107.93812			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			640.61000	0.64061	1,057.460		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			567.19000	0.56719	984.040		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			493.84000	0.49384	910.690		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.24434	104.92461	7.18490	105.34751			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,040.29000	1.04029	1,463.190		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			968.07000	0.96807	1,390.970		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			895.91000	0.89591	1,318.810		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.40878	123.07211	5.39330	123.11787		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,184.65000	1.18465	1,141.930	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			47.94000	0.04794	50.980	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,472.77000	2.47277	2,427.080	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			1.54000	0.00154	1.610	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.43866	124.78343	5.42150	124.82922		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,329.87000	2.32987	2,287.150	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			66.78000	0.06678	69.850	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.44642	119.50950	5.42689	119.55691		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			689.33000	0.68933	665.960	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			900.58000	0.90058	924.620	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			700.07000	0.70007	676.480	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			886.98000	0.88698	910.800	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			710.93000	0.71093	687.100	2.11	0.00	0	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	Put			873.51000	0.87351	897.090	2.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.54118	129.38383	7.49118	129.89017		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,091.23000	4.09123	3,701.560	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			813.29000	0.81329	929.960	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,474.39000	5.47439	5,039.090	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			452.93000	0.45293	523.970	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,743.48000	9.74348	9,248.520	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			59.74000	0.05974	71.120	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,545.30000	12.54530	12,041.340	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			11.39000	0.01139	13.770	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.61994	125.89326	7.56819	126.40601		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.00	Call			6,317.27000	6.31727	5,960.040	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,128.04000	2.12804	2,283.560	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,479.94000	8.47994	8,072.680	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,313.13000	1.31313	1,418.620	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,561.83000	9.56183	9,135.530	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,035.07000	1.03507	1,121.520	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,582.08000	1.58208	1,430.840	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,411.48000	7.41148	7,772.990	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,422.09000	2.42209	2,218.710	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,640.76000	5.64076	5,950.130	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.68671	127.43502	7.63323	127.95505		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,752.98000	3.75298	3,517.920	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,157.16000	6.15716	6,442.130	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,793.53000	3.79353	3,556.790	12.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.40	Put			6,097.59000	6.09759	6,380.880	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,834.36000	3.83436	3,595.930	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,038.41000	6.03841	6,320.010	12.02	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.51532	213.51532	213.52547	213.52547			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,464.53000	5.46453	5,474.680		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,474.53000	5.47453	5,484.680		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,484.53000	5.48453	5,494.680		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			275.42582	275.42582	275.43303	275.43303			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			8,443.03000	8.44303	8,435.820		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			8,433.03000	8.43303	8,425.820		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			8,423.03000	8.42303	8,415.820		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			4.86286	111.04085	4.84645	111.07522		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			598.47000	0.59847	568.240	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			48.17000	0.04817	52.310	1.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future			4.80854	108.17682	4.78985	108.21112		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			568.89000	0.56889	545.650	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			220.59000	0.22059	231.650	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.72652	109.50159	4.70439	109.53726		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			106.48000	0.10648	99.770	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,184.80000	1.18480	1,213.760	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			109.10000	0.10910	102.250	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,171.09000	1.17109	1,199.910	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			111.76000	0.11176	104.790	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,157.41000	1.15741	1,186.110	1.32	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.27415	205.27415	205.27606	205.27606			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,286.06000	13.28606	13,284.150		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,276.06000	13.27606	13,274.150		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,266.06000	13.26606	13,264.150		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			5.87803	111.06871	5.82191	111.31715		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,531.14000	4.53114	4,283.670	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			2.43000	0.00243	3.400	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.92846	112.61315	5.86848	112.86446		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,782.57000	1.78257	1,622.750	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			774.92000	0.77492	866.410	4.35	1,992,743.00	2,300	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,480.66000	3.48066	3,267.220	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			260.78000	0.26078	298.650	4.61	0.00	0	30,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.94	Call			4,521.10000	4.52110	4,291.250	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			135.95000	0.13595	157.410	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.96333	109.83536	5.89934	110.09076		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,587.92000	1.58792	1,457.130	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,545.32000	1.54532	1,669.930	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,548.50000	1.54850	1,419.790	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,585.84000	1.58584	1,712.530	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,568.14000	1.56814	1,438.380	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,565.50000	1.56550	1,691.140	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.17541	112.19153	6.11961	112.48860		5.69	0.00	0	5,871.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,684.12000	5.68412	5,388.560	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			4.43000	0.00443	5.940	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.23070	109.72133	6.17179	110.02198		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,729.57000	5.72957	5,455.880	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			192.65000	0.19265	219.610	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.27568	111.06499	6.21356	111.37029		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,257.09000	2.25709	2,091.790	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,881.56000	1.88156	2,021.560	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,285.08000	2.28508	2,118.630	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,860.54000	1.86054	1,999.390	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,313.23000	2.31323	2,145.630	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,839.71000	1.83971	1,977.410	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future			5.00392	105.16213	4.98683	105.18208		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			183.83000	0.18383	170.780	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			110.11000	0.11011	117.010	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93589	102.85942	4.91418	102.87914		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			191.26000	0.19126	182.330	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			331.48000	0.33148	342.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.80527	104.11910	4.77477	104.13997		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			49.70000	0.04970	46.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,004.92000	1.00492	1,022.910	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			50.55000	0.05055	47.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			998.82000	0.99882	1,016.770	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			51.41000	0.05141	48.450	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			992.73000	0.99273	1,010.640	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			6.49323	106.52557	6.45298	106.76030		6.83	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,341.03000	6.34103	6,107.560	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			7.06000	0.00706	8.320	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.55575	104.36733	6.51358	104.60477		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,452.92000	6.45292	6,235.960	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			228.54000	0.22854	249.020	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.60993	105.64546	6.56572	105.88677		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,044.75000	2.04475	1,929.290	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,734.73000	2.73473	2,860.580	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,068.91000	2.06891	1,952.570	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,703.80000	2.70380	2,828.770	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,093.26000	2.09326	1,976.020	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,673.10000	2.67310	2,797.170	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.69481	101.02736	6.64450	101.34798		8.11	0.00	0	11,751.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,747.56000	1.74756	1,533.590	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			697.59000	0.69759	804.240	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,327.74000	5.32774	5,016.800	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			44.17000	0.04417	53.850	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,483.14000	6.48314	6,165.990	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			14.55000	0.01455	18.020	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.75980	102.43214	6.70735	102.75669		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			571.17000	0.57117	503.340	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,077.99000	5.07799	5,334.710	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,726.10000	6.72610	6,437.610	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			340.05000	0.34005	376.110	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.81301	100.29326	6.75838	100.62272		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,372.48000	2.37248	2,213.490	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,030.08000	3.03008	3,200.550	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,399.86000	2.39986	2,239.680	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,996.57000	2.99657	3,165.850	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,345.29000	2.34529	2,187.480	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,063.84000	3.06384	3,235.490	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.35129	79.17338	8.29637	79.64096		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,888.09000	5.88809	5,466.380	18.19	0.00	0	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	01/11/2012	Bond Future	8.99	Put			286.93000	0.28693	332.800	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.43017	80.27423	8.37366	80.74795		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,020.93000	7.02093	6,661.400	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,557.29000	1.55729	1,671.480	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.49637	78.11545	8.43835	78.59555		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,982.01000	2.98201	2,785.120	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,852.57000	6.85257	7,135.780	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,012.87000	3.01287	2,814.580	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,793.90000	6.79390	7,075.710	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,043.93000	3.04393	2,844.230	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,735.58000	6.73558	7,015.980	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			155.86898	155.86898	155.87178	155.87178			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			10,881.78000	10.88178	10,878.980		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			10,871.78000	10.87178	10,868.980		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			10,861.78000	10.86178	10,858.980		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			122.58577	122.58577	122.49061	122.49061			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			500.61000	0.50061	595.770		0.00	0	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	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			490.61000	0.49061	585.770		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			480.61000	0.48061	575.770		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			126.63625	126.63625	126.63967	126.63967			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			4,649.67000	4.64967	4,646.250		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			4,639.67000	4.63967	4,636.250		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			4,629.67000	4.62967	4,626.250		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.10260	90.84845	8.04768	91.33000		14.84	0.00	0	6,032.00
R213	On	01/11/2012	Bond Future	7.75	Call			839.31000	0.83931	688.670	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,516.14000	3.51614	3,847.050	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,565.33000	6.56533	6,119.450	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			204.41000	0.20441	240.080	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.18501	92.11168	8.12839	92.59956		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,630.60000	7.63060	7,247.110	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,303.12000	1.30312	1,407.510	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.25110	89.70512	8.19290	90.19968		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,216.25000	3.21625	3,003.640	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,302.60000	6.30260	6,584.550	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,249.57000	3.24957	3,035.460	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,246.35000	6.24635	6,526.800	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,283.09000	3.28309	3,067.500	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,190.42000	6.19042	6,469.390	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.37603	80.98366	8.32111	81.47801			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,090.64000	3.09064	3,584.990		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			2,994.45000	2.99445	3,488.800		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			2,898.44000	2.89844	3,392.790		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32600	1.32600	1.31170	1.31170		15.26	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			291.43940	0.02914	343.275	15.96	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			574.43940	0.05744	483.275	15.96	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.33360	1.33360	1.31870	1.31870		16.39	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			728.25840	0.07283	815.990	15.61	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			441.25840	0.04413	379.990	15.61	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			677.25960	0.06773	758.649	15.64	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			490.25960	0.04903	422.649	15.64	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			631.29810	0.06313	708.357	15.79	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			544.29810	0.05443	472.357	15.79	0.00	0	0.00

Total for Derivatives :

84,674,794.90 28,800 1,208,602.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.18502	100.00000	10.16034			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.97901	100.00000	23.92623			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.16901	100.00000	9.14655			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.51648	5.00000	123.49963			0.00	0	38,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	24.19868	100.00000	24.14540			0.00	0	16,808,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.37982	100.00000	37.29618			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.70403	100.00000	9.68052			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.32771	100.00000	16.29177			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.03360	100.00000	54.89881			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.94673	100.00000	29.87729			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.89086	100.00000	20.84025			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.69530	100.00000	37.60299			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.73089	100.00000	11.70216			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.55199	100.00000	7.53350			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.12470	100.00000	7.10725			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.18245	100.00000	7.16486			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.73197	100.00000	23.67886			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.10449	100.00000	21.05279			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	31.91486	100.00000	31.84461			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.36345	100.00000	25.30200		2,200,000,000,000.00	22,000,000	22,000,000	22,000,000.00
ABL12B	On	08/03/2015			100.00000	20.79123	100.00000	20.74031			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.23991	100.00000	12.21026			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	75.80906	100.00000	75.66072			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.48324	100.00000	52.36580			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	56.09525	100.00000	55.95787			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	89.13862	100.00000	88.92790			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	91.63880	100.00000	91.48581			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	80.78740	100.00000	80.44362			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.64645	100.00000	42.54912			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.42051	100.00000	20.37316			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.91825	8.00000	90.89151			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.17513	100.00000	22.12632			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	17.96336	100.00000	17.91984			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.00296	9.58000	99.97723			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.30146	100.00000	10.27650			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019	Spot Bond			100.00000	9.41420	100.00000	9.38480			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.86087	4.50000	101.84024			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.22177	100.00000	6.20750			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.15471	100.00000	21.10617			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.47965	100.00000	5.46709			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	98.93319	100.00000	98.73676			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.90860	100.00000	5.89505			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.46626	100.00000	2.46160			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.46626	100.00000	2.46160			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.32097	6.82500	100.30239			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.28927	100.00000	7.27544			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.78955	100.00000	10.76313			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.42781	100.00000	12.40383			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.73563	100.00000	24.68309			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	11.33397	100.00000	11.31223			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.73620	100.00000	10.71555			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.91851	100.00000	21.87623			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.98421	100.00000	20.94362			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.58576	100.00000	9.46324			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.29061	100.00000	9.26161			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.95714	100.00000	19.91853			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.37822	100.00000	24.33993			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.65809	100.00000	19.63626			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.33932	100.00000	18.30384			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.59368	100.00000	17.55965			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.25716	100.00000	17.22378			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.78465	100.00000	7.75865			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	61.72626	100.00000	61.60915			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.34874	100.00000	12.29443			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.05174	100.00000	15.02263			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.12233	100.00000	14.09502			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.31713	95.66000	2.30665			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.43042	100.00000	2.38970			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.76791	100.00000	3.75134			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.14432	100.00000	11.11938			0.00	0	7,299,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.65526	100.00000	22.60540			0.00	0	6,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.80778	100.00000	10.78386			0.00	0	5,499,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.10183	100.00000	9.08146			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.97322	100.00000	14.93971			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.29701	100.00000	34.21833			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.20554	4.00000	119.18300			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.24364	100.00000	6.22939			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.46371	100.00000	3.45581			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	62.30738	100.00000	62.15644			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	82.36108	100.00000	82.28422			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.41311	100.00000	55.53676			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.00423	100.00000	19.95576			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	58.79660	100.00000	58.65260			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.44102	100.00000	64.28491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	58.79660	100.00000	58.65260			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	61.53871	100.00000	61.38963			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	68.61707	100.00000	68.46603			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.39776	13.50000	100.36153			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.47081	100.00000	18.42607			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.72079	100.00000	18.67545			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.27054	100.00000	22.21658			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	96.41214	100.00000	96.16237			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	55.19520	100.00000	55.31939			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	55.16550	100.00000	55.28975			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.22083	100.00000	18.17669			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.48743	100.00000	1.48461			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	93.32494	100.00000	93.09279			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	93.32494	100.00000	93.09279			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	40.81272	100.00000	40.71384			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.01118	100.00000	44.90213			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.05686	100.00000	15.02830			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	93.09211	100.00000	92.85996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	55.56168	100.00000	55.68497			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.80913	100.00000	16.25623			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.57908	100.00000	17.02430			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.46590	100.00000	15.91384			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.69781	100.00000	16.14518			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.79985	100.00000	16.24698			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.59655	100.00000	10.57323			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.59655	100.00000	10.57323			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.65239	100.00000	10.62894			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.36418	100.00000	12.83616			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.65239	100.00000	10.62894			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.54072	100.00000	10.51752			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.32092	100.00000	24.27490			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.71390	100.00000	20.12575			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.42410	100.00000	82.34756			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.91026	100.00000	38.17474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	12.58997	100.00000	13.82763			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.91026	100.00000	38.17474			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.42410	100.00000	82.34756			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.83942	100.00000	8.34969			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.83085	100.00000	8.34262			0.00	0	1,000,000.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.84018	100.00000	8.35245			0.00	0	1,000,000.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.63722	100.00000	8.14998			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.56912	100.00000	37.83444			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.04965	100.00000	8.55651			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	96.00436	100.00000	95.75882			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.71536	100.00000	65.55617			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	96.00436	100.00000	95.75882			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.28954	100.00000	10.26435			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.67147	100.00000	37.93653			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.80800	100.00000	40.71817			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	42.81806	100.00000	42.71432			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.55871	100.00000	8.53798			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.57032	100.00000	8.54956			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.52843	100.00000	7.51415			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	43.31345	100.00000	43.20852			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.20283	100.00000	4.19352			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.99852	100.00000	3.98957			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.93493	100.00000	2.92837			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.04635	100.00000	3.03953			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.42100	100.00000	7.93408			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.72035	100.00000	28.65078			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.72035	100.00000	28.65078			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	43.31345	100.00000	43.20852			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.27920	100.00000	28.21069			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	26.91639	100.00000	27.27048			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	26.86826	100.00000	27.22248			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.28912	100.00000	7.80253			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.94598	100.00000	10.91918			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.27898	100.00000	7.79241			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.42906	100.00000	10.40611			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	82.58632	100.00000	82.50942			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.48489	100.00000	10.46181			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	19.79297	100.00000	20.20463			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	9.84894	100.00000	10.34433			0.00	0	8,100.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.20417	100.00000	9.70113			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.43769	100.00000	7.95082			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	45.36932	100.00000	45.25821			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.11880	100.00000	38.39520			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	37.92359	100.00000	38.20038			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.27418	100.00000	9.77438			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	41.50307	100.00000	41.40252			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.17901	100.00000	19.59954			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.03012	100.00000	19.45094			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.31915	100.00000	19.73940			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.25438	100.00000	9.75461			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.90785	100.00000	9.40878			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.20528	100.00000	19.62576			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.30163	100.00000	19.72192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	10.35679	100.00000	10.34035			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.37757	100.00000	15.88244			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.24909	100.00000	19.66948			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.56048	100.00000	28.91055			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.79091	100.00000	19.26871			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.44631	100.00000	37.71192			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.18963	100.00000	10.17362			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.55891	100.00000	9.06176			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.25032	1.75000	102.23878			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.30973	100.00000	19.72258			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	89.12579	100.00000	88.91899			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.74233	100.00000	15.19204			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.48889	100.00000	8.99191			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.61035	100.00000	8.12190			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.10416	100.00000	7.61190			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	89.17035	100.00000	88.96346			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	54.16764	100.00000	54.35612			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	27.93394	100.00000	28.35685			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	88.80959	100.00000	88.60354			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.42801	100.00000	16.91866			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.30980	100.00000	10.85597			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.72926	100.00000	10.27725			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.87954	100.00000	9.43666			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.91503	100.00000	9.88373			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.52197	100.00000	8.49506			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.72771	100.00000	3.71595			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11808	100.00000	0.11771			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.11808	100.00000	0.11771			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	45.45695	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	85.92297	100.00000	85.72988			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	85.89831	100.00000	85.70528			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	72.49000	100.00000	72.32957			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.71661	100.00000	20.66643			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.42519	100.00000	21.37329			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.89759	100.00000	21.84454			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	9.27551	100.00000	9.25475			0.00	0	7,099,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.26509	100.00000	16.22909			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.17076	100.00000	24.11220			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.70122	100.00000	16.66384			0.00	0	12,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.44018	100.00000	25.37855			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.26707	100.00000	16.23108			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.62675	100.00000	6.61154			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	36.50636	100.00000	36.42600			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.65061	100.00000	9.62722			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.37957	100.00000	10.35660			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.48590	100.00000	17.43131			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.49374	100.00000	9.46410			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.23539	100.00000	45.09417			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.92604	100.00000	24.87088			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.12949	100.00000	9.10737			0.00	0	3,000,000.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.99643	100.00000	55.85929			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.28507	100.00000	50.17255			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.64945	100.00000	22.59458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	30.71262	100.00000	30.64465			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.25425	100.00000	16.21828			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	42.43098	100.00000	42.32819			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.23779	100.00000	16.19845			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	67.07389	100.00000	66.91140			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.39348	100.00000	17.35134			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.36581	100.00000	17.32374			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.75394	100.00000	12.72305			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.28281	100.00000	17.24093			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.67355	100.00000	12.64285			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.58647	100.00000	16.54630			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.58647	100.00000	16.54630			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.39628	100.00000	14.36141			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.77500	100.00000	14.73921			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.78333	100.00000	15.74510			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.39348	100.00000	17.35134			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.27206	100.00000	15.23506			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	99.91394	8.00000	99.89243			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.46520	100.00000	12.43500			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.46520	100.00000	12.43500			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.46520	100.00000	12.43500			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.44919	100.00000	24.38995			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	66.00432	100.00000	65.84442			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.47512	100.00000	15.43762			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.80410	100.00000	10.76963			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.28824	100.00000	11.25221			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.61321	100.00000	9.55328			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.33635	100.00000	1.33635			0.00	0	0.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	2.60122	100.00000	2.60122			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.07816	100.00000	19.03194			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.57110	100.00000	17.52854			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	15.62278	100.00000	15.58494			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	10.93344	100.00000	10.86528			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.21100	100.00000	5.20114			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.50955	100.00000	18.46471			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.84577	100.00000	16.80496			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.39862	100.00000	10.37343			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.39862	100.00000	10.37343			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.57243	100.00000	12.54198			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	10.89379	100.00000	10.86741			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	70.81712	100.00000	70.54264			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	27.98145	100.00000	27.91366			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.50460	100.00000	19.45735			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.15044	100.00000	4.14130			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.71287	100.00000	9.69444			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.84552	100.00000	10.82494			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.60084	100.00000	11.57516			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.86730	100.00000	30.79252			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	67.73540	100.00000	67.57131			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	41.18104	100.00000	41.08129			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	40.74590	100.00000	40.64720			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	68.45078	100.00000	68.28495			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.33941	100.00000	42.23685			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	67.96426	100.00000	67.79961			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.41667	100.00000	7.39850			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	26.63167	100.00000	26.98647			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	23.95413	100.00000	23.87934			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	58.16884	100.00000	58.04080			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.48882	100.00000	11.46099			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.54558	100.00000	11.51760			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.71583	100.00000	11.68746			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.28336	100.00000	12.25361			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.85090	100.00000	12.81977			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.43999	100.00000	14.40501			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.59590	100.00000	9.57265			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.98969	100.00000	9.96550			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.15847	100.00000	10.13386			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.21473	100.00000	10.18997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	10.88981	100.00000	10.86342			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.78991	100.00000	11.76135			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.59194	100.00000	2.58566			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.59194	100.00000	2.58566			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.56455	100.00000	8.54358			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.11687	100.00000	9.09454			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.26750	100.00000	9.24480			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.21988	8.00000	103.19751			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.71939	100.00000	9.69558			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.75803	100.00000	9.73413			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.31337	100.00000	2.30770			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.31337	100.00000	2.30770			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.25235	100.00000	31.18356		1,000,000,000,000.00	10,000,000	9,999,000.00	
BIDC14	On	26/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	63.47826	1,000.00000	62.39316			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.79995	100.00000	11.77137			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.90212	100.00000	6.88539			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.28405	100.00000	7.26640			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.82058	100.00000	11.79194			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.16090	100.00000	12.13144			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.77964	100.00000	12.74869			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.35777	100.00000	15.32057			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.26800	100.00000	14.23344			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.87109	100.00000	55.73426			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.92266	100.00000	65.76296			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	86.14042	100.00000	85.94375			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.17555	100.00000	37.42282			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.35931	100.00000	7.34147			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	92.78786	100.00000	92.55762			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.81280	100.00000	33.73837			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.58324	100.00000	22.53353			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.07428	100.00000	14.04018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	30.23932	100.00000	30.16607			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.20145	100.00000	19.15919			1,700,000,000.00	17,000	10,817,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.08120	8.00000	116.05605			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.35064	100.00000	13.31829			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.13819	8.00000	119.11280			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.14969	100.00000	18.09302			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.69516	100.00000	14.66281			0.00	0	10,610,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.39792	100.00000	0.39617			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.54927	4.00000	151.51697			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.52931	100.00000	15.49495			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.69649	100.00000	14.66396			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.44202	100.00000	11.41642			0.00	0	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.95244	100.00000	12.92072			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	98.00825	12.05000	97.98728			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	89.94038	100.00000	89.72725			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.73915	100.00000	36.65014			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.25357	100.00000	26.18997			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.71634	100.00000	89.50068			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	18.70732	100.00000	18.64828			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.26796	100.00000	82.19177			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	83.24270	100.00000	83.16389			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.78016	100.00000	30.70477			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.43787	100.00000	55.56146			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.24081	100.00000	71.08315			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.24081	100.00000	71.08315			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.24081	100.00000	71.08315			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.24081	100.00000	71.08315			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.43787	100.00000	55.56146			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.43787	100.00000	55.56146			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	58.77060	100.00000	58.62665			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.46263	100.00000	55.58616			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	55.21502	100.00000	55.33915			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.01693	100.00000	55.14154			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	59.35064	100.00000	59.20686			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.91056	100.00000	21.85749			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	65.93333	100.00000	65.77361			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	21.77057	100.00000	21.71784			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	55.21502	100.00000	55.33915			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.04169	100.00000	55.16625			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.51052	100.00000	22.45598			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	59.46820	100.00000	59.32414			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	59.29290	100.00000	59.14925			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	59.23871	100.00000	59.09363			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.51216	100.00000	55.63556			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.33882	100.00000	55.46265			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	55.38835	100.00000	55.51205			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.02459	100.00000	52.90594			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.93792	13.64000	105.89973			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.75540	100.00000	50.64183			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	60.95848	100.00000	60.81080			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.37993	100.00000	87.17481			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.44541	100.00000	39.70613			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.10427	100.00000	39.36582			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.10427	100.00000	39.36582			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	64.89750	100.00000	64.74028			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.25332	100.00000	22.19942			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.05032	100.00000	16.01101			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.87406	100.00000	15.83518			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.55599	100.00000	13.02750			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.26526	100.00000	35.17983			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.22964	100.00000	87.02487			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.83675	100.00000	65.67725			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.07919	100.00000	65.91911			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.92232	100.00000	65.76262			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.92232	100.00000	65.76262			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.21744	100.00000	33.13696			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.02853	100.00000	12.50133			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66760	100.00000	66.66760			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66760	100.00000	66.66760			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.60972	100.00000	12.57884			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.32017	100.00000	12.29305			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.60972	100.00000	12.57884			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.00639	100.00000	12.73112			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.72870	100.00000	32.64854			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.17447	100.00000	34.51079			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.25358	2.76000	100.24611			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.45374	100.00000	13.42115			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.20282	2.76000	106.18625			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.58233	8.25000	100.55988			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.19010	100.00000	34.10636			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.60972	100.00000	12.57884			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.60972	100.00000	12.57884			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.60840	100.00000	3.60004			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.81238	2.40000	110.79610			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	12.81493	100.00000	13.30305			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	81.91708	100.00000	81.73664			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	82.44215	100.00000	82.36511			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.02225	100.00000	56.14440			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.06629	100.00000	40.32548			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	23.19160	100.00000	23.13542			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.28530	100.00000	23.22890			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.76207	8.52000	103.73842			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.51926	100.00000	23.46227			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.41490	100.00000	23.35817			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.63842	100.00000	10.61265			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.63842	100.00000	10.61265			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.74514	8.64500	103.72115			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.74514	8.64500	103.72115			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.78416	100.00000	33.70141			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.40794	100.00000	35.32122			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	14.07541	100.00000	14.04426			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	9.70015	100.00000	10.19590			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	10.55324	100.00000	11.04691			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	55.67153	100.00000	55.53519			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	55.69164	100.00000	55.55525			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.98919	100.00000	22.93350			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.98919	100.00000	22.93350			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.30230	100.00000	36.69796			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	92.22148	100.00000	91.99433			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	65.30134	100.00000	65.14313			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	65.30134	100.00000	65.14313			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.16344	100.00000	14.13509			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.63278	100.00000	9.60945			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	89.34234	100.00000	89.12912			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.71478	100.00000	10.21408			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	20.68834	100.00000	20.63822			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.87848	100.00000	9.85454			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.82281	9.35000	100.79778			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.82281	9.35000	100.79778			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	20.63822	100.00000	20.58824			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	20.65694	100.00000	20.60690			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.37895	100.00000	14.34412			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.32601	100.00000	14.29130			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	19.47110	100.00000	19.42342			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.08245	100.00000	14.04834			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	19.41732	100.00000	16.87787			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	19.41732	100.00000	16.87787			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	19.41732	100.00000	16.87787			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	19.41732	100.00000	16.87787			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	19.41732	100.00000	16.87787			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	19.57316	100.00000	17.03814			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.49005	100.00000	9.05106			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	100.00000	9.65000	99.97439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	28.36800	100.00000	28.71854			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	28.54661	100.00000	28.47745			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	65.17996	100.00000	64.97646			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.76718	100.00000	37.67468			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.76718	100.00000	37.67468			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.93461	100.00000	8.90672			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.08921	100.00000	10.58831			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.53180	100.00000	13.49903			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.58950	100.00000	12.08493			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.38888	100.00000	8.89214			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.33886	100.00000	8.84226			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.38888	100.00000	8.89214			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	10.14215	100.00000	10.11049			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.88518	100.00000	11.84807			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.84807	100.00000	11.81108			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	8.36887	100.00000	8.87219			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	17.64587	100.00000	18.08848			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	10.01645	100.00000	9.98484			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	16.40328	100.00000	16.35150			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	16.68946	100.00000	16.63735			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	16.10147	100.00000	16.62571			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.65812	100.00000	11.20319			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.65812	100.00000	10.62448			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.65812	100.00000	10.62448			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.65812	100.00000	10.62448			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	10.50436	100.00000	10.45817			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.95329	100.00000	1.94470			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.81100	100.00000	18.76959			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.81100	100.00000	18.76959			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	67.04648	100.00000	66.89809			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	84.67070	100.00000	84.47694			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	84.66027	100.00000	84.46654			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	107.05439	100.00000	106.84297			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	102.11154	100.00000	101.87729			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	84.64983	100.00000	84.45612			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	70.21229	100.00000	70.07931			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.29579	100.00000	62.14487			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.29579	100.00000	62.14487			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.56525	100.00000	8.54450			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	68.35198	100.00000	68.20070			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	68.36743	100.00000	68.21613			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	84.66027	100.00000	84.46654			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	84.66027	100.00000	84.46654			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.64496	100.00000	13.61153			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	70.92529	100.00000	70.76832			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.60084	100.00000	11.57516			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00203	100.00000	0.00203			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00226	100.00000	0.00226			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	76.53004	100.00000	76.53003			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	76.56504	100.00000	76.56504			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	76.55004	100.00000	76.55003			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	94.82489	100.00000	94.81719			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	76.58254	100.00000	76.58254			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.04524	100.00000	12.01606			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.04524	100.00000	12.01606			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.98739	100.00000	11.47326			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.25376	100.00000	9.75060			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.58891	100.00000	9.09169			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	66.01155	100.00000	65.80546			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.68893	100.00000	9.18648			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.50144	100.00000	11.45031			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.72016	100.00000	15.68499			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	69.94293	100.00000	69.78812			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.46140	100.00000	12.43382			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.69239	100.00000	15.65766			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.41494	100.00000	20.36976			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.94385	100.00000	10.91937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C On	18/01/2013	Spot Bond			100.00000	80.66766	100.00000	80.49961			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.47217	5.86800	103.45591			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.50656	7.17500	99.48734			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.57336	100.00000	9.55016			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	20.41477	100.00000	20.36477			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.79665	100.00000	18.71399			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.00000	85.74368	100.00000	85.54791			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
DENG31 On	02/04/2013	Spot Bond			100.00000	70.45463	100.00000	70.29827			0.00	0	0.00
DENG33 On	02/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
DENG36 On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG38 On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG39 On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG40 On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	98.64865	100.00000	100.99112			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	3.15465	100,000.00000	2.94853			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	26.83879	100.00000	26.72076			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	46.35912	100.00000	45.38029			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.68884	100.00000	53.57066			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.01207	100.00000	22.96113		2,075,700,000,000.00	0.00	20,757,000	21,119,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.78161	100.00000	10.75787			0.00	0	80,297,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.70270	100.00000	10.67914		100,000,000,000.00	0.00	1,000,000	187,849,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.14423	100.00000	96.89059			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.42207	100.00000	15.38813			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.41997	100.00000	15.38261			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.31175	100.00000	22.24133			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.41277	100.00000	9.38306			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.97101	100.00000	3.95848			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.67527	100.00000	1.66998			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.39581	100.00000	16.35820			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.38519	2.55000	103.36969			0.00	0	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.20813	100.00000	12.18126			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.18005	100.00000	11.15503			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	119.25773	8.00000	119.23231			0.00	0	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.90954	100.00000	15.87100			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	90.07647	100.00000	89.86046			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	86.59478	100.00000	86.39525			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	29.26257	100.00000	29.19579		480,000,000,000.00	4,800,000	800,000.00	
EQS02	On	01/07/2015	Spot Bond			100.00000	24.91075	100.00000	24.85591			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.46419	100.00000	18.41897			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.93247	100.00000	9.90145			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.10004	100.00000	88.88688			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.01567	100.00000	21.96233			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.36264	100.00000	89.14885			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.13841	100.00000	29.06782			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	89.47204	100.00000	89.25800			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.83506	100.00000	29.76278			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	59.70984	100.00000	59.56519			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.65947	100.00000	28.59004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.08763	100.00000	16.04865			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	59.72597	100.00000	59.58129			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.83135	100.00000	16.79389			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.00646	9.25000	103.98077			2,405,000,000.00	260,000	507,469,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.68457	10.00000	101.65760			50,000,000,000.00	5,000,000	277,043,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	99.87385	7.85000	99.85284			251,200,000,000.00	32,000,000	62,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.22398	7.50000	100.20360			225,000,000,000.00	30,000,000	577,200,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.24845	100.00000	17.17260			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	84.42885	100.00000	84.23913			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.69117	100.00000	11.66285			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.37695	100.00000	11.34938			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	60.37843	100.00000	60.23216			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	60.51351	100.00000	60.36692			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.58721	8.37500	100.56456			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	61.18893	100.00000	61.04070			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.64828	100.00000	27.58642			220,000,000,000.00	2,200,000	18,499,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.12084	100.00000	11.09623			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	91.41335	100.00000	91.18819			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	84.91378	100.00000	84.71946			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.45398	100.00000	9.43083			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.41834	100.00000	7.40017			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.68101	100.00000	10.65514			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.43771	100.00000	15.40354			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.05565	100.00000	9.03347			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	42.66956	100.00000	42.57218			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	58.39267	100.00000	58.26414			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.50973	100.00000	3.50173			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.57740	100.00000	2.57169			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.41193	100.00000	4.40217			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34538	100.00000	0.34473			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02298	100.00000	0.02293			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.02118	100.00000	0.02114			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	36.22727	100.00000	36.14708			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	63.08898	100.00000	62.93614			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.87067	100.00000	13.83706			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.12402	100.00000	42.39240			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	38.96024	100.00000	39.23495			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.53180	100.00000	13.49903			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.53180	100.00000	13.49903			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.89437	100.00000	9.87014			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.33061	100.00000	13.29832			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.03920	100.00000	10.53843			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	58.62573	100.00000	58.48370			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.03593	100.00000	13.00401			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.73894	100.00000	9.24136			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.55910	100.00000	10.05951			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	28.88128	100.00000	29.23057			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.23436	100.00000	9.20199			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.86108	100.00000	8.82636			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	12.88725	100.00000	12.85569			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.53910	100.00000	10.03456			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.43947	100.00000	11.93029			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.28964	100.00000	12.77837			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.10901	100.00000	9.60553			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.28925	100.00000	10.78287			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.47987	100.00000	13.96568			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.77423	100.00000	11.35366			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.84677	100.00000	7.81192			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.52748	100.00000	13.08979			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.74514	100.00000	15.30046			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.43605	100.00000	12.00181			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.13271	100.00000	12.69626			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.06010	100.00000	14.61758			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.11963	100.00000	13.68008			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.62904	100.00000	15.18472			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.46501	100.00000	16.01807			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.02527	100.00000	14.58286			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135 On	20/09/2017	Spot Bond			100.00000	14.19944	100.00000	14.15461			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.30686	100.00000	12.84673			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.67841	100.00000	12.63840			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.93092	100.00000	15.46250			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.75676	100.00000	15.28889			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.28071	100.00000	14.81435			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	14.95414	100.00000	15.48565			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.82935	100.00000	12.78886			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.48249	100.00000	11.44625			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.81053	100.00000	9.77956			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.61596	100.00000	15.56667			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	29.20118	100.00000	20.87862			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	19.36682	100.00000	8.80817			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	2.95436	100.00000	2.94046			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	8.83606	100.00000	8.80817			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.57263	100.00000	1.56766			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.49768	100.00000	100.00000			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	36.82259	100.00000	36.74109			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	31.77711	100.00000	31.70013			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.06887	100.00000	16.51533			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.13141	100.00000	13.60151			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.30739	100.00000	44.20005			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.58455	6.90500	100.56574			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.10963	100.00000	9.08733			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	65.76319	100.00000	65.60388			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.59558	100.00000	26.95047			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.96027	100.00000	9.93615			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.90092	5.87500	100.88504			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.43778	100.00000	11.92254			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.52590	100.00000	12.01045			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.15110	100.00000	5.13976			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.28648	100.00000	25.23851			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.72044	100.00000	4.71005			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.60473	100.00000	6.59020			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	76.55253	100.00000	76.55253			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	9.47927	100.00000	9.46129			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.70190	100.00000	82.62475			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.12305	100.00000	11.09611			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.96987	100.00000	15.93076			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.64277	100.00000	15.60447			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.04695	100.00000	14.01255			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.43768	4.73000	106.41546			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.09326	100.00000	83.01525			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.24519	100.00000	14.21031			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.10496	100.00000	9.60218			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.19614	100.00000	10.69067			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.04384	100.00000	23.44755			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.66424	100.00000	12.15519			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.28730	100.00000	11.77917			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.31257	100.00000	82.23628			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.30244	100.00000	82.22616			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	85.23245	100.00000	85.16321			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	85.23414	100.00000	85.16490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	85.24088	100.00000	85.17163			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	82.26988	100.00000	82.19323			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.82864	100.00000	10.32772			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.05495	100.00000	14.02682			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.81873	100.00000	10.31784			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.57016	100.00000	21.98591			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.60820	100.00000	14.57896			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.95538	100.00000	13.92157			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	61.64339	100.00000	61.49406			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	64.12768	100.00000	63.97234			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	61.71588	100.00000	61.56637			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	64.20576	100.00000	64.05021			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	61.89433	100.00000	61.74439			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	61.95010	100.00000	61.80002			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	62.53562	100.00000	62.38412			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	63.25497	100.00000	63.10174			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	63.70667	100.00000	63.55234			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.54566	100.00000	21.49570			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	57.71867	100.00000	57.57730			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.51224	100.00000	31.43590			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.95800	100.00000	17.90194			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.05554	100.00000	14.02148			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.72171	100.00000	9.69136			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.10443	100.00000	8.08479			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.73790	100.00000	10.71753			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.16779	100.00000	3.16082			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.92385	100.00000	7.90465			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.42525	100.00000	3.41743			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.89058	100.00000	12.85935			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.53836	100.00000	11.51041			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	94.12797	100.00000	93.88907			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	62.84233	100.00000	62.69008			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.81842	100.00000	7.79948			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	37.98280	100.00000	37.88978			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.84020	2.00000	103.82617			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.37862	100.00000	65.22024			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	81.92825	100.00000	81.74699			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	57.88017	100.00000	57.69946			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.87886	100.00000	0.87611			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.95119	100.00000	13.90715			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	55.85444	100.00000	55.67815			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	55.15258	100.00000	54.97851			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.74694	100.00000	7.72276			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.77835	100.00000	17.72224			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.64941	100.00000	8.62211			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.14470	100.00000	27.05902			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.86808	100.00000	15.81799			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	32.69194	100.00000	32.54660			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	58.68477	100.00000	58.42098			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.10477	100.00000	28.04188			0.00	0	61,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.33227	100.00000	21.28454			0.00	0	1,999,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	96.96109	9.00000	96.93751			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.27120	8.00000	102.24905			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.12848	100.00000	16.09279			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.17599	9.00000	102.15957			0.00	0	5,099,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.66073	100.00000	13.63050			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.28437	100.00000	10.26173			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.53084	100.00000	11.50532			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.43065	100.00000	13.39776			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.37017	100.00000	18.31281			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.34545	9.48500	104.31903			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.56262	100.00000	73.42115			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	78.86607	100.00000	78.70544			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.32102	100.00000	74.17836			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	93.89602	100.00000	93.66128			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.55943	100.00000	88.34807			0.00	0	0.00
GRA292	On	15/02/2013	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
GRA298	On	15/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRA299	On	18/12/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	58.41006	100.00000	58.15320			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.71017	100.00000	8.68907			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.86500	100.00000	10.83867			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	88.59218	100.00000	88.38074			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	88.61401	100.00000	88.40252			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	88.66858	100.00000	88.45697			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	88.86506	100.00000	88.65297			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.03116	100.00000	19.98209			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.80749	100.00000	10.78131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On	15/10/2015	Spot Bond			100.00000	14.48719	100.00000	14.45209			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.13173	100.00000	10.10692			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.11870	100.00000	22.06512			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.93602	100.00000	10.90923			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	20.53938	100.00000	20.44906			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.68384	100.00000	8.64523			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	97.05275	100.00000	96.80261			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	63.74369	100.00000	63.58927			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	63.74369	100.00000	63.58927			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	56.87208	100.00000	56.76447			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	62.86561	100.00000	62.74635			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	64.58020	100.00000	64.42376			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.96236	100.00000	17.91885			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.59952	100.00000	19.55203			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	63.88215	100.00000	63.72739			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	64.72442	100.00000	64.56763			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	18.34059	100.00000	18.29615			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	19.97774	100.00000	19.92934			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	64.06099	100.00000	63.90580			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	64.98403	100.00000	64.82661			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.82686	100.00000	18.78126			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.46402	100.00000	20.41445			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	64.69558	100.00000	64.53886			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	65.33018	100.00000	65.17191			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.42122	100.00000	19.37416			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	65.47440	100.00000	65.31578			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	66.62821	100.00000	66.46680			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.21068	100.00000	11.18601		1,080,000,000,000.00		10,800,000	35,545,444.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.04428	100.00000	7.02868			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.03829	100.00000	7.02271			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.48798	100.00000	10.46490		1,240,000,000,000.00		12,400,000	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.48798	100.00000	10.46489			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.96432	2.00000	100.95069			0.00	0	1,000,000.00
I2038	On	31/01/2038	Spot Bond			2.25000	101.00302	2.25000	100.98869		11,475,000,000.00		5,100,000	21,486,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	101.11857	2.50000	101.10311			11,500,000,000.00	4,600,000	2,387,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	83.59959	100.00000	83.41173			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	84.70313	100.00000	84.51018			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.86162	100.00000	22.81046			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	83.90675	100.00000	83.71691			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.22988	100.00000	20.18034			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.21895	100.00000	17.17724			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	66.22139	100.00000	66.06096			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.36191	100.00000	38.26795			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.03258	100.00000	37.93944			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.67984	100.00000	36.59777			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.17554	100.00000	15.14159			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.30580	100.00000	11.28050			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.66763	100.00000	37.58427			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.41319	100.00000	30.33952			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.41630	100.00000	28.34747			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.31755	1.75000	106.30389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	100.86250	8.27000	100.84030			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.29568	100.00000	21.24408			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.78182	100.00000	9.75813			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.71022	100.00000	5.69765			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.16779	100.00000	3.16082			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.32008	100.00000	16.26912			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	7.87299	100.00000	7.84841			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	99.85947	8.76500	99.83606			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	15.91569	100.00000	15.86545			0.00	0	20,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.35345	100.00000	9.32393			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	67.31316	100.00000	67.16499			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.01611	100.00000	18.97402			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.01611	100.00000	18.97402			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.76787	5.00000	100.75434			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	12.41229	100.00000	12.36882			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	12.22694	100.00000	12.18412			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.66055	100.00000	23.60818			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.10403	100.00000	23.04806			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	23.10403	100.00000	23.04806			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.52849	100.00000	11.49249			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.51175	100.00000	7.49335			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	65.53381	100.00000	65.18511			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	62.92233	100.00000	62.63949			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	60.82101	100.00000	60.54455			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.41803	100.00000	21.37011			0.00	0	1,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	53.10105	100.00000	52.84835			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	66.28280	100.00000	66.13690			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.12114	100.00000	16.08208			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	100.66612	100.00000	100.39696			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	98.81174	100.00000	98.55239			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	97.02445	100.00000	96.77439			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND306	On	05/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	1.91401	100,000.00000	1.87812			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On	30/04/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	50.86191	100.00000	50.76541			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	37.53584	100.00000	36.28874			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	34.40345	100.00000	33.67705			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On	15/10/2013	Spot Bond			100.00000	33.04726	100.00000	32.53589			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	32.29081	100.00000	31.89648			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	31.80843	100.00000	31.48763			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	31.47405	100.00000	31.20369			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	31.22863	100.00000	30.99502			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	31.04084	100.00000	30.83519			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	30.89251	100.00000	30.70886			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	30.77240	100.00000	30.60649			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	30.67315	100.00000	30.52186			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	30.58976	100.00000	30.45072			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	60.88552	100.00000	60.61778			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	83.99600	100.00000	83.62434			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.11654	100.00000	59.97091			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	17.16484	100.00000	17.12326			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.77170	100.00000	18.72622			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.49968	100.00000	17.45729			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	90.95370	100.00000	90.74020			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.66309	100.00000	84.46979		1,833,000,000,000.00	18,330,000	9,165,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.63609	100.00000	8.61494			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.28101	100.00000	74.13844			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.58041	100.00000	22.52510			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.20547	100.00000	10.18048			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.32666	100.00000	83.14025			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	70.87759	100.00000	70.60706			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.99469	6.50000	100.98286			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.81011	100.00000	66.60152			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	64.69181	100.00000	64.48983			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	85.41139	100.00000	85.21550			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	84.46847	100.00000	84.27693			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.66933	100.00000	10.70004			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	96.06299	100.00000	97.87402			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.36345	100.00000	22.21771			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	71.65354	100.00000	71.37255		1,331,500,000,000.00	13,315,000	6,657,500.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On	07/06/2013	Spot Bond			100.00000	48.37086	100.00000	48.15581			490,000,000,000.00	4,900,000	2,450,000.00
ING170	On	18/03/2013	Spot Bond			100.00000	68.67925	100.00000	68.42105			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	68.42105	100.00000	68.16479			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	92.62445	100.00000	92.39347			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.16729	100.00000	62.01668			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.27765	100.00000	42.17523			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.27765	100.00000	42.17523			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.88491	100.00000	44.77617			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	43.54205	100.00000	43.43540			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.42858	100.00000	24.36940			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.85554	100.00000	21.80260			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.95940	100.00000	39.86152			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.83408	100.00000	17.77840			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.09624	100.00000	12.05847			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.72078	100.00000	9.69042			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.98323	8.80000	103.95876			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	40.24418	100.00000	40.15559			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.86827	100.00000	13.83468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	16.16316	100.00000	16.12758			0.00	0	14,999,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.24033	100.00000	22.18646			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.38719	100.00000	16.34706			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.75912	100.00000	22.70875			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.18903	100.00000	9.69034			0.00	0	5,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.24346	100.00000	8.22327			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.42394	2.75000	100.41649			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.91139	2.60000	102.89570			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	52.96729	100.00000	52.72101		600,000,000,000.00	6,000,000	3,000,000.00	
IV022	On	02/04/2022	Spot Bond			100.00000	6.91347	100.00000	6.89188			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.39050	100.00000	11.34041			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.20946	100.00000	10.16457			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.36460	100.00000	0.36298			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	74.95773	100.00000	74.79183			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.87953	100.00000	65.71994			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.99652	100.00000	19.95250			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.75144	100.00000	10.72539			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.80622	2.60000	101.78744			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	66.66671	100.00000	66.66670			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051		34,000,000,000,000.00	340,000,000	340,000,000.00	
IVA303	On	17/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On	11/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On	05/09/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	44.44444	100.00000	41.94320			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	36.28874	100.00000	35.25282			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	33.91746	100.00000	33.26887			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	32.79058	100.00000	32.31916			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	32.13250	100.00000	31.76240			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	31.70113	100.00000	31.39656			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	31.39656	100.00000	31.13784			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	31.17006	100.00000	30.94519			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	30.99502	100.00000	30.79618			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	30.85570	100.00000	30.67749			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	30.74217	100.00000	30.58071			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	30.64788	100.00000	30.50030			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	30.56833	100.00000	30.43243			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.24039	100.00000	65.08235			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.05799	100.00000	8.03847			0.00	0	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	30.23909	100.00000	30.16584			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.48705	100.00000	11.43654			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	95.43628	100.00000	94.94178			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	60.88552	100.00000	60.61778			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	83.79177	100.00000	83.42587			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.78694	100.00000	64.62999			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.40590	100.00000	64.24988			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	78.47871	100.00000	78.31984			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.59863	100.00000	74.45544			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.44105	100.00000	2.43172			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	76.74921	100.00000	76.59385			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.25960	100.00000	71.59191			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.74732	100.00000	18.70605			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.40656	100.00000	43.30142			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.44329	100.00000	16.90458			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.21056	100.00000	15.15338			0.00	0	8,798,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015On	23/08/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	60.61778	100.00000	60.35121			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.32631	100.00000	65.16806			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.94390	100.00000	31.86651			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	58.28901	100.00000	58.14781			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.76800	100.00000	27.70073			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.59359	100.00000	98.80428			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.39027	100.00000	23.33361			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.37473	100.00000	17.32048			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	93.23010	100.00000	92.99876			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	93.37083	100.00000	93.13856			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	43.29778	100.00000	43.19289			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.26843	100.00000	97.01447			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.72382	100.00000	87.51692			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.32517	100.00000	43.22021			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	89.08119	100.00000	88.86960			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.16252	100.00000	41.06280			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.63615	100.00000	31.55951			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.86422	100.00000	21.81067			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.65329	100.00000	21.60083			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.55175	100.00000	5.53815			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.55407	100.00000	13.52087			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.21592	8.00000	109.19251			0.00	0	51,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.63382	100.00000	83.44545			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.22503	100.00000	20.17550			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.75148	100.00000	28.04664			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.79081	100.00000	28.11034			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.56017	100.00000	14.03345			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.33100	100.00000	9.31047			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.18061	100.00000	9.16040			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.79339	8.59000	104.05560			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.08021	9.34000	102.05489			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.22746	10.01000	102.20032			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.63544	100.00000	26.57650			0.00	0	78,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.40515	100.00000	11.84121			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.77788	100.00000	7.25042			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.62214	100.00000	10.59612			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.94537	100.00000	16.90746			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.21036	100.00000	17.15604			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.81065	8.78500	102.78650			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	57.91238	100.00000	57.77055			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.57851	8.00000	104.55609			0.00	0	9,199,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.94968	100.00000	32.87715			0.00	0	4,198,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.42959	100.00000	20.38461			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.78906	100.00000	13.75870			0.00	0	4,299,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	49.07220	100.00000	48.96359			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12On	20/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.42471	100.00000	6.40914			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.10992	100.00000	0.10966			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.72964	100.00000	6.71333			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.81279	100.00000	6.79629			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.31382	100.00000	6.29853			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.38035	100.00000	6.36489			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.49124	100.00000	6.47551			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.54668	100.00000	6.53081			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.61321	100.00000	6.59719			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.77953	100.00000	6.76311			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.89041	100.00000	6.87372			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.01239	100.00000	6.99539			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.12327	100.00000	7.10601			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.17871	100.00000	7.16131			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.84400	100.00000	7.82500			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.62019	100.00000	8.59930			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.10992	100.00000	0.10966			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.10992	100.00000	0.10966			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.32022	100.00000	30.24676			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	21.60010	100.00000	21.54777		10,500,000,000,000.00	105,000,000	35,000,000.00	
NBK12B	On	20/02/2015			100.00000	20.43544	100.00000	20.38594			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.25728	100.00000	9.23485			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	16.34515	100.00000	16.27327			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	9.14046	100.00000	9.10027			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	18.86206	100.00000	18.81985			0.00	0	14,398,000.00
NBK2B	On	15/09/2015			100.00000	15.65669	100.00000	15.61835			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	12.14743	100.00000	12.12026		200,000,000,000.00	2,000,000	12,895,000.00	
NBK4	On	28/10/2024			100.00000	0.02298	100.00000	0.02293			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	64.59750	100.00000	64.44102			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	25.10166	100.00000	25.04610			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.07043	100.00000	18.02666			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.24035	100.00000	9.21797			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	35.69326	100.00000	35.61340			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	37.42539	100.00000	37.33372			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	14.76383	100.00000	14.73080			0.00	0	10,098,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.06412	100.00000	12.03458			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	77.93750	100.00000	77.75872			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	94.25935	100.00000	94.02191			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	84.96290	100.00000	84.76847			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.41542	100.00000	26.36530			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.36541	100.00000	33.30212			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.19063	100.00000	25.14283			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.88913	100.00000	23.84393			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.12477	100.00000	21.07359			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	83.91913	100.00000	83.72927			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	81.62439	100.00000	81.44500			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	81.43100	100.00000	66.41452			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	81.43100	100.00000	66.41452			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	81.43100	100.00000	66.41452			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	17.62183	100.00000	17.57914			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	18.93787	100.00000	18.89199			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	18.55213	100.00000	18.50718			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.00000	15.86335	100.00000	15.82449			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On	30/11/2015			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
NCLN62	On	02/12/2015			100.00000	12.37087	100.00000	12.34057			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	13.80972	100.00000	13.77627			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	14.52541	100.00000	14.49022			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.73091	100.00000	13.69765			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	13.33415	100.00000	13.30185			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	96.81804	100.00000	96.65197			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.87949	100.00000	7.86454			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	57.88255	100.00000	57.74232			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	38.41633	100.00000	38.33944			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.34861	100.00000	38.27185			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.45809	100.00000	18.37603			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.31090	100.00000	10.26556			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.76843	100.00000	18.72643			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.39407	100.00000	83.20667			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	86.47376	100.00000	86.27944			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.58648	100.00000	50.47329			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	39.98514	100.00000	39.89713			0.00	0	5,799,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	7.57130	100.00000	9.02929			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	20.57825	100.00000	20.53295			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.12015	100.00000	11.09321			0.00	0	1,000,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.68331	100.00000	9.64026			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.41083	100.00000	10.38693			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.92507	100.00000	10.90103			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.45609	100.00000	11.42834			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.99309	6.82500	98.97489			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.79790	6.58500	99.78019			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	58.71916	100.00000	58.57691			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.80405	100.00000	16.75159		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.67359	100.00000	11.64532			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.83235	6.92500	99.81372			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	58.91041	100.00000	58.76770			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.03044	100.00000	16.97728			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.89110	100.00000	11.86229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.87284	7.32500	99.85314			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	59.16540	100.00000	59.02207			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.44747	100.00000	17.39301			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	87.94705	100.00000	87.73914			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	59.20258	100.00000	59.05917			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	88.07679	100.00000	87.86857			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	59.41508	100.00000	59.27115			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	88.14166	100.00000	87.93329			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	59.68070	100.00000	59.53612			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	60.02601	100.00000	59.88059			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.16142	100.00000	9.13923			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.16426	8.21500	99.14236			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	57.68057	100.00000	57.54896			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	39.96681	100.00000	39.87883			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.49601	100.00000	16.45950			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.03550	100.00000	16.99800			0.00	0	8,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.04732	100.00000	8.02886			0.00	0	82,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On	30/11/2028			100.00000	15.91058	100.00000	15.87537			0.00	0	12,100,000.00
NTC09	On	18/04/2013			100.00000	64.67341	100.00000	64.51674			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	31.50626	100.00000	31.42994			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	31.33769	100.00000	31.26178			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.01255	100.00000	10.98587			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	21.79915	100.00000	21.74633			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	62.53893	100.00000	62.26391			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	19.32431	100.00000	19.23934			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	13.21187	100.00000	13.17986			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.26786	100.00000	13.23572			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.30146	100.00000	13.26924			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.10778	100.00000	14.07361			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.00371	100.00000	14.96736			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.60320	100.00000	20.55329			0.00	0	0.00
OML01	On	27/10/2015			100.00000	19.95712	100.00000	19.91294			0.00	0	97,298,000.00
OTCA05	On	30/04/2013			100.00000	62.92376	100.00000	62.77133		2,000,000,000,000.00	20,000,000	20,000,000	20,000,000.00
OTCA06	On	30/04/2014			100.00000	30.95485	100.00000	30.87985			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	62.83972	100.00000	62.68748			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA08On	30/04/2014	Spot Bond			100.00000	30.72797	100.00000	30.65354			0.00	0	100,000,000.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.07385	100.00000	13.04217			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	93.44662	100.00000	93.21359			0.00	0	904,655,172.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.01614	100.00000	4.99408			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	93.82302	100.00000	93.58905			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.95532	100.00000	20.00035			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.83080	100.00000	5.81652			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	55.18495	100.00000	55.01076			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	51.64178	100.00000	51.52717			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	88.98934	100.00000	88.77846			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	26.66386	100.00000	26.59856			0.00	0	0.00
PR2A2BOn	15/12/2012	Spot Bond			100.00000	86.13180	100.00000	85.93868			0.00	0	0.00
PR2A3BOn	15/12/2012	Spot Bond			100.00000	83.17591	100.00000	82.98942			0.00	0	0.00
PR2A4DOn	15/06/2013	Spot Bond			100.00000	55.39481	100.00000	55.25915			0.00	0	0.00
PR2A9DOn	15/06/2013	Spot Bond			100.00000	55.54521	100.00000	55.40918			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/09/2013	Spot Bond			100.00000	55.74074	100.00000	55.60422			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	83.21693	100.00000	83.03034			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	26.80189	100.00000	26.73625			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	86.31840	100.00000	86.12486			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	55.79589	100.00000	55.65924			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	56.05157	100.00000	55.91430			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	83.28870	100.00000	83.10195			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.11041	100.00000	27.04401			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	56.24710	100.00000	56.10935			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	83.47325	100.00000	83.28609			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	27.45141	100.00000	27.38418			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	56.64817	100.00000	56.50943			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	41.06492	100.00000	40.96543			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	98.64864	100.00000	98.38275			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.21686	13.50000	107.14104			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.24588	100.00000	20.20058			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	0.00218	100.00000	0.00218			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			5.40000	122.35741	5.38500	122.38556		200,753,753,400,000.00	176,621,000	23,661,867,774.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.21686	13.50000	107.14104			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	8.99817	100.00000	8.97803			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.21686	13.50000	107.14104			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.99919	100.00000	3.99024			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	56.56698	100.00000	56.44247			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.51000	128.63251	7.46000	129.11759		60,935,412,926,860.00	113,903,186	10,216,951,653.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00097	100.00000	0.00097			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.25170	101.65707	212.23115	101.25303			0.00	0	1,217,000,000.00
R197	On	07/12/2023	Spot Bond			1.38000	273.79588	1.38000	273.76342		9,660,000,000.00	7,000,000	125,138,000.00	
R201	On	21/12/2014	Spot Bond			4.88500	110.39602	4.87000	110.41455		1,016,111,430,090.00	208,006,434	1,739,316,217.00	
R202	On	07/12/2033	Spot Bond			1.95000	204.05916	1.95000	204.03182		202,462,798,200.00	103,827,076	1,199,454,000.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.80142	8.00000	98.78002		12,944,000,000,000.00	618,000,000	3,235,087,000.00	
R203	On	15/09/2017	Spot Bond			5.86000	110.42374	5.80500	110.65504		34,325,301,600,000.00	857,560,000	7,995,525,000.00	
R204	On	21/12/2018	Spot Bond			6.15500	111.54003	6.10000	111.81953		27,502,366,865,550.00	468,296,810	6,041,541,343.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	28/02/2048	Spot Bond			8.75000	100.61699	8.75000	100.59319			10,321,500,000,000.00	179,600,000	1,419,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	31.39096	100.00000	31.31492			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.03000	104.55142	5.01500	104.55645			1,066,360,000,000.00	212,000,000	2,702,702,000.00
R207	On	15/01/2020	Spot Bond			6.47000	105.90696	6.43000	106.12529			15,958,317,112,000.00	466,509,600	7,746,553,000.00
R208	On	31/03/2021	Spot Bond			6.67000	100.44067	6.62000	100.74514			11,931,844,314,020.00	788,882,206	9,106,659,865.00
R209	On	31/03/2036	Spot Bond			8.32000	78.71358	8.26500	79.16721			42,581,751,680,000.00	117,999,000	7,229,874,420.00
R210	On	31/03/2028	Spot Bond			1.71000	154.94661	1.71000	154.92684			27,568,620,000.00	16,122,000	71,944,000.00
R211	On	31/01/2017	Spot Bond			0.49000	121.86025	0.51000	121.74810			98,656,600,000.00	201,340,000	1,794,186,000.00
R212	On	31/01/2022	Spot Bond			1.33000	125.88675	1.33000	125.87203			90,174,000,000.00	67,800,000	1,008,417,000.00
R213	On	28/02/2031	Spot Bond			8.07000	90.32089	8.01500	90.78680			8,526,762,000,000.00	056,600,000	3,466,448,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.46048	6.50000	100.44274			11,091,080,000,000.00	706,320,000	5,994,133,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	45.55323	100.00000	45.45130			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.36882	100.00000	30.30086			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.24588	100.00000	20.20058			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.49725	100.00000	13.46705			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.99817	100.00000	8.97803			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.99878	100.00000	5.98536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	3.99919	100.00000	3.99024			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.10049	100.00000	54.97854			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.73366	100.00000	36.65236			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.48911	100.00000	24.43491			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.32607	100.00000	16.28994			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.88405	100.00000	10.85996			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.25603	100.00000	7.23997			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.83735	100.00000	4.82665			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.22490	100.00000	3.21777			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.14994	100.00000	2.14518			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.43329	100.00000	1.43012			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.95553	100.00000	0.95341			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.63702	100.00000	0.63561			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.42468	100.00000	0.42374			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28312	100.00000	0.28249			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18875	100.00000	0.18833			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12583	100.00000	0.12555			0.00	0	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	0.08389	100.00000	0.08370			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05592	100.00000	0.05580			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03728	100.00000	0.03720			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02486	100.00000	0.02480			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01657	100.00000	0.01653			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01105	100.00000	0.01102			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00736	100.00000	0.00735			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00491	100.00000	0.00490			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00327	100.00000	0.00327			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00218	100.00000	0.00218			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00145	100.00000	0.00145			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00097	100.00000	0.00097			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.35097	100.00000	40.25214			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	65.54767	100.00000	65.38887			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.88201	100.00000	14.84596			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.76006	100.00000	18.70149			0.00	0	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	2.29925	100.00000	2.28914			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	84.47106	100.00000	84.27865			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	56.53354	100.00000	56.35511			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	56.53354	100.00000	56.35511			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.00000	48.58686	100.00000	48.37086			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	16.82180	100.00000	16.78105			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	70.33423	100.00000	70.24631			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	68.61337	100.00000	68.61336			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	96.08081	100.00000	95.83254			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	23.21565	100.00000	23.15941			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.52547	5.87500	103.50918			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	90.50545	100.00000	90.28737			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	17.34046	100.00000	17.26421			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.00000	77.65957	100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01 On	03/06/2014	Spot Bond			100.00000	27.64407	100.00000	27.57637			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	86.79470	100.00000	86.59284			0.00	0	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	86.93257	100.00000	86.73041			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.16566	100.00000	24.10711			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.51128	100.00000	11.48849			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.25029	100.00000	13.21819			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.20183	100.00000	15.16500			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.20183	100.00000	15.16500			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	67.01256	100.00000	66.71787			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	56.35641	100.00000	56.10858			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	51.63653	100.00000	51.40697			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99934	100.00000	49.99929			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	40.49658	100.00000	40.39739			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.68238	100.00000	35.61174			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.06043	100.00000	22.00698			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.93377	5.25000	100.91955			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.62916	100.00000	0.62762			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.74064	100.00000	2.73401			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	95.04132	100.00000	94.84536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	14.23560	100.00000	14.20410			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.32560	100.00000	8.30981			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.36441	100.00000	88.15402			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.30674	100.00000	17.26865		608,000,000,000.00	6,080,000	6,080,000	32,740,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.14321	100.00000	10.11864			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.99508	8.00000	109.97152			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.31139	100.00000	8.29126			0.00	0	3,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.38131	100.00000	7.36324			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.54843	100.00000	7.52460			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.13363	100.00000	23.08270			0.00	0	15,999,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	71.25508	100.00000	71.09739			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.24181	100.00000	13.21249			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.27792	5.75000	120.24955			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	47.41883	100.00000	47.31272			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.07291	100.00000	66.92447			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	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	69.08252	100.00000	68.95459			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.08660	100.00000	10.06403			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.62021	100.00000	21.57183			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.14339	100.00000	67.99257			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.98609	100.00000	7.96653			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.17295	100.00000	28.10395			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.13620	100.00000	28.06729			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.84278	100.00000	9.81893			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.79124	100.00000	65.63186			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.65363	100.00000	41.55272			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.57414	100.00000	10.55048			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.64181	100.00000	41.54093			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.18212	100.00000	11.15503			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.72879	100.00000	7.70987			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.95130	100.00000	0.94920			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.96022	100.00000	7.94073			0.00	0	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	12.63998	100.00000	12.61201			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.63504	10.05000	103.60743			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.58012	100.00000	9.55021			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.28504	100.00000	20.23590			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.92043	100.00000	9.88946			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.61318	100.00000	7.59475			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.94466	8.00000	104.92965			0.00	0	3,897,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.77807	100.00000	10.75435			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.58401	100.00000	11.55851			0.00	0	1,599,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	70.52823	100.00000	75.67057			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.78328	100.00000	17.74414		400,000,000,000.00	4,000,000	6,399,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	65.71082	100.00000	65.56087			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.04428	100.00000	7.02868			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.71022	100.00000	5.69765			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.84954	100.00000	10.82297			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	84.07521	100.00000	83.90078			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.31337	100.00000	2.30770			0.00	0	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	0.04645	100.00000	0.04633			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.99469	6.50000	100.98286			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.71939	100.00000	9.69558			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.96804	100.00000	65.80822			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.13293	100.00000	17.09143			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.49470	100.00000	9.47170			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.87625	8.75000	102.86009			0.00	0	799,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	54.56816	100.00000	54.44805			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.44238	100.00000	14.41060			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	60.72086	100.00000	60.58647			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.08660	100.00000	10.06403			0.00	0	9,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.29652	100.00000	28.22798			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.65666	100.00000	10.63084			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.68293	100.00000	15.64494			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.59039	100.00000	8.56957			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.05940	100.00000	16.02386			0.00	0	230,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.00452	100.00000	16.95143			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.74707	100.00000	9.72320			0.00	0	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	9.83217	100.00000	9.39392			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	9.10382	100.00000	9.07540			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	6.77430	100.00000	6.75682			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	99.90910	6.75000	99.88639			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	24.37822	100.00000	24.33993			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.42275	7.25000	101.40313			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.73255	100.00000	9.70183			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.26499	8.75000	98.24175			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.39776	13.50000	100.36153			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.46062	100.00000	2.45086			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875 On	16/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN935	On	05/11/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	66.66671	100.00000	66.66670			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN948	On	19/10/2012			100.00000	94.07216	100.00000	93.83033		17,200,000,000,000.00	172,000,000	86,000,000.00	
SZ18	On	30/09/2015			100.00000	26.19854	100.00000	26.14055			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	13.38327	100.00000	13.35364			0.00	0	0.00
T018	On	15/07/2014			100.00000	33.33259	100.00000	33.25922			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	35.77203	100.00000	35.69198			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On	22/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.65573	6.27500	100.63871			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.27528	100.00000	65.11715			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.33221	100.00000	64.17637			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.20002	100.00000	16.16078			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.67394	8.00000	103.65184			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.23267	6.27000	100.21562			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.41043	100.00000	40.33042			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.68677	100.00000	40.55974			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.61949	100.00000	8.59259			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.86844	100.00000	8.84075			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.13593	100.00000	9.11582			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.40365	100.00000	9.37430			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			100.00000	10.54877	100.00000	10.51583			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	15.27860	100.00000	15.23090			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	95.75945	100.00000	95.51265			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	12.25874	100.00000	12.22904			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	95.68989	100.00000	95.44327			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	96.64012	100.00000	96.39105			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	95.88913	100.00000	95.64199			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	96.14850	100.00000	95.90069			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.49542	100.00000	7.47726			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.02870	100.00000	8.00925			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.38421	100.00000	8.36391			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.09524	100.00000	9.07321			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.56926	100.00000	9.54608			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.59386	100.00000	14.55851			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.92716	100.00000	11.89827			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.27017	100.00000	14.23560			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.20157	100.00000	12.17201			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.20645	100.00000	8.18658			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.32496	100.00000	8.30479			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.38421	100.00000	8.36391			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.01864	100.00000	11.98952			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.20157	100.00000	12.17201			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.83041	100.00000	12.79933			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.97674	100.00000	8.95499			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.83041	100.00000	12.79933			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.74509	100.00000	13.71180			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.16178	100.00000	10.13717			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.68793	100.00000	13.65477			0.00	0	7,000,000.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.26134	100.00000	18.21710			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.90197	100.00000	14.86587			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.43285	100.00000	18.38819			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.54341	100.00000	44.43550			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.37508	100.00000	27.31450			0.00	0	3,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.51511	6.00000	103.49863			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.86753	100.00000	13.83701		2,000,000,000,000.00	20,000,000	994,400,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	10.85287	100.00000	10.82859		100,000,000,000.00	1,000,000	288,300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	14.81142	100.00000	14.77882			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.33236	100.00000	10.30961			0.00	0	154,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.98403	100.00000	11.95765			0.00	0	29,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.54510	100.00000	7.50961			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.72277	100.00000	7.68644			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.94781	100.00000	7.91043			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.97150	100.00000	7.93401			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.08488	100.00000	9.04215			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.45130	100.00000	15.37863			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.88941	10.00000	99.86178			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.89216	9.75000	99.86522			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.89384	100.00000	9.86748			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.38665	100.00000	11.36118			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	91.24566	100.00000	91.02945			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.63548	100.00000	31.55884			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.08448	100.00000	13.05278			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.96839	100.00000	17.92486			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.14558	100.00000	12.11840			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.03701	100.00000	90.81388			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.32491	100.00000	42.22238			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.06503	100.00000	90.84183			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.46935	100.00000	42.36181			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.16592	100.00000	90.94247			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.78031	100.00000	42.67668			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	15.89650	100.00000	15.84687			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	10.65865	100.00000	10.62537			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.36687	100.00000	8.34075			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.17572	100.00000	74.03335			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.68557	100.00000	20.64004			0.00	0	66,700,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.08728	100.00000	12.05968		320,000,000,000.00	3,200,000	41,600,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	22.18031	100.00000	22.13148			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.81039	100.00000	13.77999			0.00	0	52,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.15707	100.00000	12.13031			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.93098	100.00000	11.90471			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.83049	100.00000	11.80445		2,262,000,000,000.00	22,620,000	38,310,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	47.10992	100.00000	47.00450			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.48322	100.00000	38.39805			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.65786	100.00000	10.63440			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.36819	100.00000	29.30320			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.98018	100.00000	23.92740			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.34297	100.00000	8.32451			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	17.11705	100.00000	17.07937			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.63440	100.00000	10.61099			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33954	100.00000	0.33880			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02639	100.00000	0.02634			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.96533	100.00000	17.93125			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.98494	100.00000	7.96979			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.51415	100.00000	7.49989			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.51415	100.00000	7.49989			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00

Total for j-Bonds : 547,376,563,346,720.00 ,517,766,312 103,465,047,488.00

Grand Total: 17,376,648,021,515.00 17,795,112 03,466,256,090.00