



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.33200	8.33200	8.25560	8.25560		15.71	77,445,940.00	9,295	276,265.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			521.37500	0.52138	582.517	14.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			65.77500	0.06577	50.517	14.85	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			412.09640	0.41210	466.363	14.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			106.49640	0.10650	84.363	14.95	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			378.83740	0.37884	430.579	14.98	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			123.23740	0.12324	98.579	14.98	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			12.18560	0.01219	12.264	25.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,156.58560	2.15659	2,080.264	25.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.30270	0.00430	4.563	26.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,848.70270	2.84870	2,772.563	26.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			49.56070	0.04956	54.917	19.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			1,023.96070	1.02396	952.917	19.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			48.19110	0.04819	53.308	19.98	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,042.59110	1.04259	971.308	19.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			34.55350	0.03455	37.345	21.19	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,278.95350	1.27895	1,205.345	21.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			69.25590	0.06926	78.028	18.75	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			813.65590	0.81366	746.028	18.75	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			68.22550	0.06823	76.810	18.80	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			822.62550	0.82263	754.810	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			59.75320	0.05975	66.799	19.24	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			904.15320	0.90415	834.799	19.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			0.00000	0.00000	117.081	17.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			0.00000	0.00000	535.081	17.51	107,016.14	200	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			94.39970	0.09440	107.765	17.76	107,765.00	1,000	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			638.79970	0.63880	575.765	17.76	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			80.66840	0.08067	91.527	18.25	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			725.06840	0.72507	659.527	18.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			155.99770	0.15600	180.623	16.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			400.39770	0.40040	348.623	16.39	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			131.23180	0.13123	151.771	16.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			475.63180	0.47563	419.771	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			110.94220	0.11094	127.615	17.28	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			555.34220	0.55534	495.615	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			220.90040	0.22090	255.737	15.51	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			265.30040	0.26530	223.737	15.51	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			213.35610	0.21336	246.968	15.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			277.75610	0.27776	234.968	15.59	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			202.51090	0.20251	234.319	15.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			296.91090	0.29691	252.319	15.71	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			347.24740	0.34725	396.381	15.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			141.64740	0.14165	114.381	15.02	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			317.35970	0.31736	363.819	15.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			161.75970	0.16176	131.819	15.05	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			240.89520	0.24090	278.865	15.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			235.29520	0.23530	196.865	15.31	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43510	8.43510	8.35900	8.35900		16.27	75,915.90	9	27,798.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			47.71080	0.04771	50.468	24.79	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,538.71080	2.53871	2,465.368	24.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			118.89730	0.11890	129.260	20.34	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,309.89730	1.30990	1,244.160	20.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			72.36180	0.07236	78.054	22.66	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,913.36180	1.91336	1,842.954	22.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			57.16250	0.05716	61.032	23.80	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,248.16250	2.24816	2,175.932	23.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			224.42640	0.22443	245.793	17.76	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			715.42640	0.71543	660.693	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			176.93410	0.17693	193.291	18.70	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			917.93410	0.91793	858.191	18.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			141.14460	0.14114	153.968	19.63	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,132.14460	1.13214	1,068.868	19.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			546.16600	0.54617	596.014	14.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			187.16600	0.18717	160.914	14.83	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			491.07220	0.49107	534.737	15.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			232.07220	0.23207	199.637	15.04	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			247.75010	0.24775	271.640	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			638.75010	0.63875	586.540	17.39	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.53020	8.53020	8.45280	8.45280		16.64	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			375.80770	0.37581	404.244	17.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			663.00770	0.66301	614.044	17.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			372.88420	0.37288	401.127	17.29	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			670.08420	0.67008	620.927	17.29	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			369.98810	0.36999	398.040	17.32	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			677.18810	0.67719	627.840	17.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.67480	8.67480	8.59500	8.59500		17.37	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			918.32950	0.91833	971.194	15.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			323.32950	0.32333	296.394	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			524.67010	0.52467	555.175	18.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			929.67010	0.92967	880.375	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.81470	8.81470	8.73650	8.73650		18.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,231.13110	1.23113	1,288.116	16.43	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			494.63110	0.49463	473.416	16.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39540	9.39540	9.32290	9.32290		19.65	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.33200	8.33200	8.25560	8.25560		15.71	249,960.00	30	1,343.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			22,090.04040	0.22090	25,655.495	15.57	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			26,530.04040	0.26530	22,455.495	15.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			13,351.09860	0.13351	15,443.279	16.79	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			46,791.09860	0.46791	41,243.279	16.79	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.43510	8.43510	8.35900	8.35900		16.27	0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			26,326.09070	0.26326	28,865.647	17.16	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			59,426.09070	0.59426	54,355.647	17.16	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.53020	8.53020	8.45280	8.45280		16.64	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			37,580.76930	0.37581	40,424.402	17.26	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			66,300.76930	0.66301	61,404.402	17.26	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			37,288.42490	0.37288	40,112.741	17.29	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			67,008.42490	0.67008	62,092.741	17.29	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			36,998.80780	0.36999	39,803.965	17.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			67,718.80780	0.67719	62,783.965	17.32	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.45900	13.45900	13.41520	13.41520		13.29	0.00	0	7,921.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,188.04350	1.18804	1,230.102	13.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			22.84350	0.02284	21.102	13.15	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			351.17270	0.35117	374.955	13.20	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			305.97270	0.30597	285.955	13.20	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			278.28470	0.27828	295.723	13.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			413.08470	0.41308	386.723	13.54	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			229.26840	0.22927	243.129	13.91	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			514.06840	0.51407	484.129	13.91	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			165.84310	0.16584	174.715	14.53	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			700.64310	0.70064	665.715	14.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			119.35470	0.11935	124.894	15.12	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			904.15470	0.90415	865.894	15.12	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.62160	13.62160	13.57860	13.57860		13.87	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			521.94440	0.52194	287.658	15.55	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,343.34440	1.34334	1,066.058	15.55	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			869.42880	0.86943	560.134	13.76	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			820.82880	0.82083	468.534	13.76	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			790.87850	0.79088	489.957	14.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			912.27850	0.91228	568.357	14.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			705.27760	0.70528	419.963	14.50	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,026.67760	1.02668	698.363	14.50	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.77050	13.77050	13.72640	13.72640		14.46	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			632.55410	0.63255	657.429	14.56	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			716.15410	0.71615	696.929	14.56	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			640.03510	0.64004	665.157	14.53	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			703.63510	0.70364	684.657	14.53	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			636.28510	0.63629	661.281	14.54	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			709.88510	0.70989	690.781	14.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10720	0.10720	0.10600	0.10600		18.02	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			202.30670	0.00202	240.193	18.02	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			602.30670	0.00602	520.193	18.02	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10860	0.10860	0.10750	0.10750		18.83	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,789.70510	0.01790	1,891.627	17.65	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			39.70510	0.00040	31.627	17.65	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			963.71200	0.00964	1,044.124	17.51	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			213.71200	0.00214	184.124	17.51	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			453.69740	0.00454	497.671	18.83	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			703.69740	0.00704	637.671	18.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70990	10.70990	10.71080	10.71080		12.48	9,638,910.00	900	60,174.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,218.59040	1.21859	1,217.199	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			7.79040	0.00779	7.299	13.65	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			882.04540	0.88205	879.862	12.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			21.24540	0.02125	19.962	12.48	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			69.81820	0.06982	64.595	15.20	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			859.01820	0.85902	854.695	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			170.93340	0.17093	164.132	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			410.13340	0.41013	404.232	13.30	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			157.09760	0.15710	150.369	13.46	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			446.29760	0.44630	440.469	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			132.69690	0.13270	126.175	13.78	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			521.89690	0.52190	516.275	13.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			499.29030	0.49929	494.347	12.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			88.49030	0.08849	84.447	12.04	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			429.83690	0.42984	424.290	12.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			119.03690	0.11904	114.390	12.15	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			212.70240	0.21270	205.846	12.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			321.90240	0.32190	315.946	12.87	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.85490	10.85490	10.85620	10.85620		13.27	1,736,784.00	160	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			358.10120	0.35810	352.807	13.61	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			471.90120	0.47190	467.907	13.61	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			10.98960	10.98960	10.98870	10.98870		13.76	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			420.26820	0.42027	418.901	14.38	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			681.56820	0.68157	679.301	14.38	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			417.20290	0.41720	415.833	14.41	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			688.50290	0.68850	686.233	14.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			423.35980	0.42336	421.995	14.36	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			674.65980	0.67466	672.395	14.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19570	11.19570	11.19250	11.19250		14.36	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			705.64800	0.70565	703.628	14.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			713.14800	0.71315	707.928	14.36	0.00	0	0.00
2025	On	01/11/2012	Bond Future			109.25071	109.25071	109.25972	109.25972			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			9,269.72000	9.26972	9,260.710		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			9,259.72000	9.25972	9,250.710		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			9,249.72000	9.24972	9,240.710		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			107.85952	107.85952	107.86306	107.86306			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,873.06000	8.87306	8,869.520		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			8,863.06000	8.86306	8,859.520		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			8,853.06000	8.85306	8,849.520		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			115.82310	115.82310	115.82632	115.82632			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,836.32000	11.83632	11,833.100		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			11,826.32000	11.82632	11,823.100		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			11,816.32000	11.81632	11,813.100		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			479.21200	479.21200	478.74600	478.74600			62,297,560.00	13	12.00
AL7T	On	07/02/2013	Index Future			486.05700	486.05700	485.58200	485.58200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			427.90200	427.90200	427.47000	427.47000			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			434.01400	434.01400	433.57300	433.57300			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.56200	8.56200	8.57200	8.57200		11.73	428,100.00	50	11,814.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			248.99750	0.24900	240.353	11.71	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			136.99750	0.13700	138.353	11.71	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.60500	8.60500	8.61420	8.61420		12.09	430,250.00	50	4,449.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			339.16310	0.33916	332.335	12.01	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			234.96310	0.23496	237.335	12.01	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.64720	8.64720	8.65360	8.65360			0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			96.40000	0.09640	102.800		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			106.40000	0.10640	112.800		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			86.40000	0.08640	92.800		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.69310	8.69310	8.69680	8.69680		12.94	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			456.34350	0.45634	370.112	13.36	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			649.54350	0.64954	567.012	13.36	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			452.22320	0.45222	366.822	13.39	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			655.42320	0.65542	573.722	13.39	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			448.13090	0.44813	363.560	13.41	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			661.33090	0.66133	580.460	13.41	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.89550	8.89550	8.89740	8.89740		14.28	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.44150	8.44150	8.43600	8.43600		12.00	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			231.21750	0.23122	235.115	11.92	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			145.21750	0.14522	143.615	11.92	0.00	0	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			8.52640	8.52640	8.52220	8.52220		11.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			239.03480	0.23903	239.470	12.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			356.83480	0.35683	353.071	12.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			235.61370	0.23561	236.037	12.46	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			363.41370	0.36341	359.637	12.46	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			232.24230	0.23224	232.654	12.49	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			370.04230	0.37004	366.254	12.49	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.08900	0.08900	0.07570	0.07570			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.08280	0.08280	0.07560	0.07560			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.06190	0.06190	0.07110	0.07110			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.09310	0.09310	0.10010	0.10010			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.10350	0.10350	0.10060	0.10060			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.06770	0.06770	0.06860	0.06860			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.10990	0.10990	0.11360	0.11360			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14390	0.14390	0.14570	0.14570			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.19530	0.19530	0.19900	0.19900			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.17620	0.17620	0.18060	0.18060			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.05520	0.05520	0.05100	0.05100			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.86350	8.86350	8.85470	8.85470		14.17	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			172.79240	0.17279	169.795	14.94	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			358.09240	0.35809	346.294	14.94	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			8.98890	8.98890	8.98040	8.98040		15.04	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Call			322.25040	0.32225	315.348	15.52	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			481.85040	0.48185	466.448	15.52	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			318.95010	0.31895	312.037	15.55	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			488.55010	0.48855	473.137	15.55	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			315.68650	0.31569	308.763	15.59	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			495.28650	0.49529	479.863	15.59	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry			6.76720	6.76720	6.76120	6.76120		14.46	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.76	Call			0.00000	0.00000	24.562	14.70	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.76	Put			0.00000	0.00000	17.362	14.70	0.00	10,000	10,000.00
DABB	On	27/09/2012	Any day expiry	6.77	Call			0.00000	0.00000	19.750	14.94	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.77	Put			0.00000	0.00000	22.550	14.94	0.00	5,000	5,000.00
DABB	On	27/09/2012	Any day expiry	6.82	Call			10.99910	0.01100	5.568	16.15	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.82	Put			69.79910	0.06980	58.368	16.15	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.83	Call			9.25180	0.00925	4.194	16.40	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.83	Put			78.05180	0.07805	66.994	16.40	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.84	Call			7.77000	0.00777	3.132	16.64	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.84	Put			86.57000	0.08657	75.932	16.64	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.88	Call			3.82980	0.00383	0.911	17.60	0.00	0	5,000.00
DABB	On	27/09/2012	Any day expiry	6.88	Put			122.62980	0.12263	113.711	17.60	0.00	0	5,000.00
DABC	On	01/10/2012	Any day expiry			8.24900	8.24900	8.17300	8.17300		13.91	0.00	5,000	0.00
DABC	On	01/10/2012	Any day expiry	8.17	Call			59.97720	0.05998	104.495	14.72	0.00	0	5,000.00
DABC	On	01/10/2012	Any day expiry	8.17	Put			56.97720	0.05698	25.495	14.72	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Call			13.09830	0.01310	21.022	14.99	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Put			190.09830	0.19010	122.022	14.99	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Call			11.96420	0.01196	19.029	15.10	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Put			198.96420	0.19896	130.029	15.10	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Call			10.92460	0.01092	17.207	15.20	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Put			207.92460	0.20792	138.207	15.20	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Call			9.97220	0.00997	15.545	15.31	0.00	0	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	Put			216.97220	0.21697	146.545	15.31	0.00	0	5,000.00
DAUS	On	28/09/2012	Any day expiry			8.24670	8.24670	8.16960	8.16960		15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			769.60020	0.76960	846.700	23.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00020	0.00000	0.000	23.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			449.74200	0.44974	526.702	23.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			0.14200	0.00014	0.002	23.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			320.47430	0.32047	396.792	23.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			0.87430	0.00087	0.092	23.43	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			0.08570	0.00009	0.079	25.74	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			550.48570	0.55049	473.379	25.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			19.26180	0.01926	36.425	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			99.66180	0.09966	39.725	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.27	Call			15.30060	0.01530	28.661	16.08	0.00	0	3,500.00
DAUS	On	28/09/2012	Any day expiry	8.27	Put			115.70060	0.11570	51.961	16.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			0.78780	0.00079	1.235	21.57	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			341.18780	0.34119	264.535	21.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.28240	8.28240	8.20640	8.20640		15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			34.36740	0.03437	40.973	17.32	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			547.96740	0.54797	478.573	17.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			386.75830	0.38676	452.769	14.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			30.35830	0.03036	20.369	14.46	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			134.93530	0.13494	169.791	14.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			178.53530	0.17854	137.391	14.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			62.70670	0.06271	78.088	16.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			366.30670	0.36631	305.688	16.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			808.59860	0.80860	883.818	15.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			2.19860	0.00220	1.418	15.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			501.14080	0.50114	572.314	14.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			14.74080	0.01474	9.914	14.80	0.00	0	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			8.31600	8.31600	8.23990	8.23990		15.40	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			125.31760	0.12532	147.604	16.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			395.41760	0.39542	341.604	16.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			83.54750	0.08355	97.165	17.35	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			563.64750	0.56365	501.164	17.35	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			555.75730	0.55576	622.833	14.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			35.85730	0.03586	26.833	14.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			448.56640	0.44857	511.195	14.42	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			58.66640	0.05867	45.195	14.42	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.34680	8.34680	8.27020	8.27020		15.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			500.60820	0.50061	562.399	14.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			80.40820	0.08041	65.599	14.50	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			177.10480	0.17710	202.490	16.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			416.90480	0.41690	365.690	16.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			128.12600	0.12813	145.697	17.30	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			577.92600	0.57793	518.897	17.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			603.72480	0.60372	669.348	14.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			53.52480	0.05352	42.548	14.53	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.38300	8.38300	8.30640	8.30640		17.61	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			191.56520	0.19157	229.802	16.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			505.16520	0.50517	466.802	16.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			160.47220	0.16047	202.346	17.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			574.07220	0.57407	539.346	17.29	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			535.27110	0.53527	621.437	14.64	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			78.87110	0.07887	88.437	14.64	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			198.30020	0.19830	235.761	16.81	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			491.90020	0.49190	452.761	16.81	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			194.91070	0.19491	232.761	16.85	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			498.51070	0.49851	459.761	16.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.41340	8.41340	8.33710	8.33710		16.08	0.00	0	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	8.72	Call			225.01380	0.22501	248.320	17.28	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			607.91380	0.60791	554.921	17.28	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			257.04890	0.25705	283.791	16.83	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			519.94890	0.51995	470.391	16.83	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			254.19250	0.25419	280.632	16.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			527.09250	0.52709	477.232	16.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			251.36950	0.25137	277.510	16.91	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			534.26950	0.53427	484.110	16.91	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			611.43310	0.61143	668.367	14.68	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			124.33310	0.12433	104.967	14.68	0.00	0	6,245.00
EL28	On	01/11/2012	Bond Future			110.52783	110.52783	110.53124	110.53124			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,541.24000	4.54124	4,537.830		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			4,531.24000	4.53124	4,527.830		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			4,521.24000	4.52124	4,517.830		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			8.67893	89.78657	8.70709	89.54132			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,128.43000	4.12843	4,373.680		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.77606	91.03742	8.80523	90.78808			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,307.85000	2.30785	2,058.510		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

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	8.55	Put			2,219.16000	2.21916	1,969.820		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,130.60000	2.13060	1,881.260		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			427.91800	427.91800	427.51900	427.51900			0.00	0	267.00
GOVI	On	01/11/2012	GOVI	403.96	Call			235,590.00000	23.55900	239,580.000		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			434.03100	434.03100	433.62300	433.62300			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			6,330.00000	0.63300	10,410.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			6,230.00000	0.62300	10,310.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			6,130.00000	0.61300	10,210.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			189.26700	189.26700	189.32600	189.32600			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			191.97000	191.97000	192.02900	192.02900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			511.78700	511.78700	510.76200	510.76200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			518.95700	518.95700	517.91400	517.91400			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	500.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.93000	95.07000	5.01000	94.99000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.89000	95.11000	4.88000	95.12000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.84000	95.16000	4.82000	95.18000			0.00	0	0.00
JIBAR FOn		20/02/2013	Jibar Tradeable Future			4.80000	95.20000	4.77000	95.23000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.78000	95.22000	4.76000	95.24000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			4.79000	95.21000	4.77000	95.23000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			4.84000	95.16000	4.83000	95.17000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			4.95000	95.05000	4.92000	95.08000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.08000	94.92000	5.05000	94.95000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.23000	94.77000	5.19000	94.81000			0.00	0	0.00
JIBAR FOn		17/09/2014	Jibar Tradeable Future			5.42000	94.58000	5.33000	94.67000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.81690	6.81690	6.81100	6.81100		10.47	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			241.80450	0.24180	246.134	10.60	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			60.80450	0.06080	59.234	10.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.85810	6.85810	6.85290	6.85290		12.42	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			219.54080	0.21954	221.242	12.55	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			256.64080	0.25664	253.142	12.55	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			215.62070	0.21562	217.265	12.58	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			262.72070	0.26272	259.165	12.58	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			211.76770	0.21177	213.356	12.61	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			268.86770	0.26887	265.256	12.61	0.00	0	0.00
R023	On	01/11/2012	Bond Future			6.86736	107.86684	6.90478	107.58266			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			1,018.77000	1.01877	1,302.950		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			1,093.61000	1.09361	1,377.790		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.06	Call			1,168.38000	1.16838	1,452.560		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			6.93285	109.36955	6.97188	109.08061			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			501.88000	0.50188	790.820		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			575.30000	0.57530	864.240		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			648.65000	0.64865	937.590		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			6.98444	106.79022	7.02467	106.49864			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			110.84000	0.11084	402.420		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			183.06000	0.18306	474.640		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			255.22000	0.25522	546.800		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.28799	123.42981	5.30394	123.38250		2.12	92,695,787.31	751	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,419.38000	1.41938	1,463.370		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			18.04000	0.01804	14.720		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,736.13000	2.73613	2,783.360		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.27000	0.00027	0.190		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.30173	125.14940	5.32002	125.10044		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,576.56000	2.57656	2,622.010		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			42.25000	0.04225	38.740		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.29663	119.87378	5.31653	119.82530		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			809.64000	0.80964	833.060		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			752.50000	0.75250	727.440		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			821.70000	0.82170	845.360		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			740.22000	0.74022	715.400		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.36	Call			833.88000	0.83388	857.790	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			728.07000	0.72807	703.500	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			7.29423	131.91282	7.32161	131.62891		11.22	34,429,246.02	261	35,762.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,382.24000	5.38224	5,613.190	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			365.56000	0.36556	312.600	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,936.10000	6.93610	7,190.210	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			175.90000	0.17590	146.100	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,436.53000	11.43653	11,716.950	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			14.05000	0.01405	10.560	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,274.44000	14.27444	14,557.800	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1.79000	0.00179	1.240	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.36375	128.46085	7.39222	128.17187		12.18	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			7,505.49000	7.50549	7,710.960	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,550.40000	1.55040	1,466.890	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			9,846.82000	9.84682	10,079.750	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			914.15000	0.91415	858.100	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,997.77000	10.99777	11,241.030	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			705.15000	0.70515	659.430	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,064.93000	2.06493	2,153.760	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,128.47000	6.12847	5,928.320	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,079.49000	3.07949	3,198.370	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,532.30000	4.53230	4,362.200	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.42317	130.02756	7.45241	129.73618		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,523.63000	4.52363	4,659.120	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,146.68000	5.14668	4,990.790	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	Call			4,569.95000	4.56995	4,706.400	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,092.88000	5.09288	4,937.950	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,616.55000	4.61655	4,753.960	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,039.47000	5.03947	4,885.500	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			213.46621	213.46621	213.49501	213.49501			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			5,494.99000	5.49499	5,523.790		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			5,504.99000	5.50499	5,533.790		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			5,514.99000	5.51499	5,543.790		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			277.83492	277.83492	277.85850	277.85850			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			10,868.50000	10.86850	10,844.920		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			10,858.50000	10.85850	10,834.920		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			10,848.50000	10.84850	10,824.920		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			4.77614	111.22265	4.78477	111.20454		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			702.88000	0.70288	718.190	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	01/11/2012	Bond Future	5.11	Put			23.26000	0.02326	20.460	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.70661	108.36406	4.71707	108.34482		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			652.18000	0.65218	664.650	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			170.18000	0.17018	163.410	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.61242	109.68565	4.62388	109.66715		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			126.79000	0.12679	129.840	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,075.22000	1.07522	1,059.770	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			129.83000	0.12983	132.950	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,061.93000	1.06193	1,046.550	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			132.94000	0.13294	136.120	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,048.70000	1.04870	1,033.380	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/R2On	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			205.26329	205.26329	205.26968	205.26968			107,352,700.67	523	49,947.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,279.68000	13.27968	13,273.290		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			13,269.68000	13.26968	13,263.290		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			13,259.68000	13.25968	13,253.290		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			5.74261	111.66936	5.76422	111.57324		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,785.47000	4.78547	4,881.390	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.67000	0.00067	0.470	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.78270	113.22509	5.80606	113.12674		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,929.40000	1.92940	1,991.900	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			659.47000	0.65947	623.620	4.35	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,690.36000	3.69036	3,773.890	4.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Put			208.20000	0.20820	193.380	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,752.02000	4.75202	4,841.980	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			104.59000	0.10459	96.200	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.80983	110.44924	5.83440	110.35070		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,703.30000	1.70330	1,753.290	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,400.76000	1.40076	1,352.210	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,661.73000	1.66173	1,710.910	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,439.13000	1.43913	1,389.770	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,682.44000	1.68244	1,732.030	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,419.86000	1.41986	1,370.910	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/R1On	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			6.03513	112.94024	6.05175	112.85121		5.69	0.00	0	5,871.00
R204	On	01/11/2012	Bond Future	7.22	Call			6,043.56000	6.04356	6,132.270	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1.26000	0.00126	0.940	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.08176	110.48342	6.09951	110.39225		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			6,054.21000	6.05421	6,136.460	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			147.02000	0.14702	138.100	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.12026	111.83081	6.13871	111.73955		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,433.56000	2.43356	2,481.020	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,688.77000	1.68877	1,644.970	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,462.93000	2.46293	2,510.730	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,669.13000	1.66913	1,625.670	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,492.47000	2.49247	2,540.610	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,649.69000	1.64969	1,606.570	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.90921	105.27276	4.92315	105.25646		1.00	31,581,828.00	300	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			220.51000	0.22051	229.980	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			72.41000	0.07241	65.580	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.80943	102.97437	4.82851	102.95702		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			219.94000	0.21994	227.120	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			282.28000	0.28228	272.110	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.64292	104.23026	4.66723	104.21360		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			57.01000	0.05701	58.950	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			938.60000	0.93860	923.880	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			57.97000	0.05797	59.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			932.61000	0.93261	917.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			58.95000	0.05895	60.950	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			926.64000	0.92664	911.980	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			6.29193	107.70605	6.30356	107.63740		6.83	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			7,212.23000	7.21223	7,280.620	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1.16000	0.00116	0.900	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.34388	105.56705	6.35623	105.49666		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			7,258.03000	7.25803	7,321.670	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			141.76000	0.14176	135.010	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.38967	106.85455	6.40240	106.78420		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,457.03000	2.45703	2,488.770	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,249.58000	2.24958	2,210.970	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,484.52000	2.48452	2,516.520	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,221.98000	2.22198	2,183.630	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,512.19000	2.51219	2,544.450	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,194.60000	2.19460	2,156.510	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.44301	102.64487	6.47501	102.43753		8.11	15,704,665.11	153	11,751.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,462.96000	2.46296	2,619.380	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			323.44000	0.32344	272.520	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			6,383.07000	6.38307	6,587.640	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			9.95000	0.00995	7.180	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,560.60000	7.56060	7,767.150	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2.46000	0.00246	1.670	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.49647	104.07482	6.52999	103.86388		8.43	10,407,482.00	100	2,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			794.38000	0.79438	845.070	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,194.01000	4.19401	4,033.760	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,702.86000	7.70286	7,894.530	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			209.62000	0.20962	190.350	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.54037	101.95095	6.57504	101.73827		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,902.31000	2.90231	3,012.500	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,444.36000	2.44436	2,341.870	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,933.72000	2.93372	3,044.700	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,414.88000	2.41488	2,313.180	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,871.08000	2.87108	2,980.500	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,474.08000	2.47408	2,370.820	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			8.07974	81.52823	8.10707	81.28629		17.11	0.00	0	7,349.00

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	Call			7,347.87000	7.34787	7,572.250	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			101.38000	0.10138	83.820	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.15039	82.66406	8.17859	82.41807		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,249.17000	8.24917	8,437.370	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,115.41000	1.11541	1,057.620	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.21003	80.53041	8.23885	80.28211		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,639.67000	3.63967	3,742.980	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,823.67000	5.82367	5,678.680	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,675.42000	3.67542	3,779.470	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,769.89000	5.76989	5,625.640	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,711.38000	3.71138	3,816.170	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,716.47000	5.71647	5,572.960	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			156.46143	156.46143	156.46966	156.46966			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			11,479.66000	11.47966	11,471.430		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			11,469.66000	11.46966	11,461.430		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			11,459.66000	11.45966	11,451.430		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			122.75705	122.75705	122.77591	122.77591			0.00	0	703.00

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	Call			785.91000	0.78591	767.050		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			775.91000	0.77591	757.050		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			765.91000	0.76591	747.050		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.46052	127.46052	127.47180	127.47180			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,481.80000	5.48180	5,470.520		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,471.80000	5.47180	5,460.520		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,461.80000	5.46180	5,450.520		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.86098	92.99553	7.88340	92.79317		14.84	0.00	0	6,032.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,219.69000	1.21969	1,279.250	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,433.35000	2.43335	2,290.550	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,896.62000	7.89662	8,086.870	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			72.53000	0.07253	60.420	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.93551	94.29104	7.95870	94.08523		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,758.27000	8.75827	8,919.110	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			945.12000	0.94512	900.150	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.99559	91.90651	8.01930	91.69891		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,821.43000	3.82143	3,909.290	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,408.55000	5.40855	5,288.810	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,859.24000	3.85924	3,947.730	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,356.79000	5.35679	5,237.680	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,897.27000	3.89727	3,986.400	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Put			5,305.37000	5.30537	5,186.900	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.10445	83.47853	8.12672	83.26913			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,299.52000	1.29952	1,090.120		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,203.33000	1.20333	993.930		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,107.32000	1.10732	897.920		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			1.31370	1.31370	1.30030	1.30030		15.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			230.20260	0.02302	274.698	15.93	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			627.20260	0.06272	537.698	15.93	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.32030	1.32030	1.30790	1.30790		15.36	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			645.25420	0.06453	711.602	15.26	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			466.25420	0.04663	408.602	15.26	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			598.09130	0.05981	659.903	15.36	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			519.09130	0.05191	456.903	15.36	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			555.33750	0.05553	613.503	15.52	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			576.33750	0.05763	510.503	15.52	0.00	0	0.00
Total for Derivatives :												444,689,910.15	33,795	1,218,456.00
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.35012	100.00000	11.26693			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.24468	100.00000	24.08493			0.00	0	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	8.75249	100.00000	8.68834			0.00	0	3,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.60077	5.00000	123.55019			0.00	0	43,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.38390	100.00000	20.24736			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.80086	100.00000	37.54767			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.82242	100.00000	9.75121			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.50860	100.00000	16.39983			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.44808	100.00000	55.04169			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602		400,000,000,000.00	4,000,000	2,000,000.00	
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.29630	100.00000	30.08608			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.14575	100.00000	20.99244			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.16031	100.00000	37.88063			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.87560	100.00000	11.78857			0.00	0	3,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.64515	100.00000	7.58912			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.21259	100.00000	7.15972			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.27106	100.00000	7.21776			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.99928	100.00000	23.83853			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.36483	100.00000	21.20824			0.00	0	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	Spot Bond			100.00000	27.49947	100.00000	32.05582			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	27.51137	100.00000	25.48678			0.00	0	7,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	21.04771	100.00000	20.89344			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.41644	100.00000	12.29943			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	76.55965	100.00000	76.10753			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.07439	100.00000	52.71890			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	56.78725	100.00000	56.37103			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	90.20744	100.00000	89.56309			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	92.41147	100.00000	91.94631			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	82.55132	100.00000	81.48384			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	43.13639	100.00000	42.84175			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.65888	100.00000	20.51552		270,000,000,000.00	0.00	2,700,000	450,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.05271	8.00000	90.97176			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	22.42081	100.00000	22.27308			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	18.18254	100.00000	18.05072			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.12797	9.58000	100.05443			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.49596	100.00000	10.35156			0.00	0	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	12.55874	100.00000	9.47325			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.96409	4.50000	101.90216			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	18.97461	100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.29363	100.00000	6.25042			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.39903	100.00000	21.25209			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.54293	100.00000	5.50486			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	99.92677	100.00000	99.32834			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	3.98456	100.00000	5.93580			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.48973	100.00000	2.47562			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.48973	100.00000	2.47562			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.41393	6.82500	100.35814			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.35881	100.00000	7.31701			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.61518	100.00000	13.53783			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.40355	100.00000	10.32730			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.54757	100.00000	12.47589			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	25.00000	100.00000	24.84104			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.44331	100.00000	11.37758			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.84006	100.00000	10.77762			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.13114	100.00000	22.00332			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.18834	100.00000	21.06562			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.70529	100.00000	7.63335			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.43701	100.00000	9.34889			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.15127	100.00000	20.03457			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.57060	100.00000	24.45499			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.76757	100.00000	19.70181			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.51772	100.00000	18.41047			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.76483	100.00000	17.66194			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.42503	100.00000	17.32412			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.41411	100.00000	9.32524			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	62.31515	100.00000	61.96115			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.62388	100.00000	12.45807			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.19816	100.00000	15.11013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On	23/08/2016	Spot Bond			100.00000	14.25971	100.00000	14.17712			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.37028	95.66000	2.33825			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.60613	100.00000	2.51394			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.85186	100.00000	3.80127			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.26984	100.00000	11.19435			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.90626	100.00000	22.75533			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.92818	100.00000	10.85577			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.20435	100.00000	9.14270			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.14187	100.00000	15.04045		7,800,000,000,000.00	78,000,000	39,000,000.00	
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.69313	100.00000	34.45492			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.31838	4.00000	119.25067			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.31537	100.00000	6.27223			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.50349	100.00000	3.47957			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	63.06760	100.00000	62.61037			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	83.28857	100.00000	82.72959			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.09670	100.00000	55.68554			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.32379	100.00000	20.10151			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	59.52192	100.00000	59.08566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024 On 20/04/2013 Spot Bond			100.00000	65.22728	100.00000	64.75438			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	59.52192	100.00000	59.08566			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	62.28955	100.00000	61.83796			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	69.37728	100.00000	68.92015			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.57908	13.50000	100.47025			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.69618	100.00000	18.56063			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.94921	100.00000	18.81183			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.54227	100.00000	22.37883			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	97.68072	100.00000	96.91561			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	55.87611	100.00000	55.46656			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	55.84603	100.00000	55.43671			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.44315	100.00000	18.30944			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.50158	100.00000	1.49307			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	94.50329	100.00000	93.79273			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	94.50329	100.00000	93.79273			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	41.31068	100.00000	41.01118			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	37.97299	100.00000	45.23005			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.20051	100.00000	15.11416			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	94.27049	100.00000	93.55990			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.69135			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.69135			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	56.24710	100.00000	55.83484			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.00415	100.00000	15.88685			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.78360	100.00000	16.66058			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.65669	100.00000	15.54193			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.89146	100.00000	15.77498			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.99476	100.00000	15.87753			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.71396	100.00000	10.64336			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.71396	100.00000	10.64336			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.77041	100.00000	10.69944			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.51671	100.00000	12.42497			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.77041	100.00000	10.69944			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.65751	100.00000	10.58728			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.55231	100.00000	24.41320			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.95709	100.00000	19.81081			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.35021	100.00000	82.79206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.00000	38.37793	100.00000	38.09664			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.23824	100.00000	12.65186			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.37793	100.00000	38.09664			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.35021	100.00000	82.79206			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.93613	100.00000	7.87796			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.92745	100.00000	7.86935			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.93690	100.00000	7.87873			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.73143	100.00000	7.67476			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.03258	100.00000	37.75382			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.14895	100.00000	8.08922			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	97.25117	100.00000	96.49923			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	66.51717	100.00000	66.03492			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	97.25117	100.00000	96.49923			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.41648	100.00000	10.34014			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.13619	100.00000	37.85667			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.26011	100.00000	40.98824			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	43.34049	100.00000	43.02626			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.66313	100.00000	8.60033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			100.00000	8.67489	100.00000	8.61200			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.60026	100.00000	7.55708			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	43.84192	100.00000	43.52406			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.24964	100.00000	4.22149			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.04356	100.00000	4.01648			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.38193	100.00000	6.34568			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.96799	100.00000	2.94811			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.08066	100.00000	3.06003			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.51255	100.00000	7.45748			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.07078	100.00000	28.86001			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.07078	100.00000	28.86001			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	43.84192	100.00000	43.52406			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.62423	100.00000	28.41671			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.24843	100.00000	27.04871			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.19971	100.00000	27.00036			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.37905	100.00000	7.32496			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.08101	100.00000	10.99979			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.36878	100.00000	7.31476			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			100.00000	10.54461	100.00000	10.47513			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	83.51426	100.00000	82.95501			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.60106	100.00000	10.53120			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.03714	100.00000	19.89028			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	9.97044	100.00000	9.89736			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.31771	100.00000	9.24942			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.52944	100.00000	7.47426			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	45.92900	100.00000	45.59237			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.50258	100.00000	38.27185			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.30541	100.00000	38.07586			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.36756	100.00000	9.31142			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	42.00946	100.00000	41.70489			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.37211	100.00000	19.25602			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.22171	100.00000	19.10652		400,000,000,000.00	4,000,000	2,000,000.00	
ACL155	On	20/03/2015	Spot Bond			100.00000	19.51366	100.00000	19.39673			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.34756	100.00000	9.29153			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.99753	100.00000	8.94361			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.39864	100.00000	19.28240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	19.49597	100.00000	19.37914			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.43943	100.00000	10.38977			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.53239	100.00000	15.43931			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.44288	100.00000	19.32637			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.91280	100.00000	28.70089			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.02272	100.00000	18.88330			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.90825	100.00000	37.63040			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.27004	100.00000	10.22172			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.66449	100.00000	8.60099			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.30799	1.75000	102.27339			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.54794	100.00000	19.40467			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	90.17432	100.00000	89.54226			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.92419	100.00000	14.81481			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.59361	100.00000	8.53062			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.70423	100.00000	7.64776			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.19180	100.00000	7.13908			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	90.21941	100.00000	89.58703			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	55.03066	100.00000	54.51121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.00000	28.37899	100.00000	28.11112			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	89.85441	100.00000	89.22459			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.68975	100.00000	16.53221			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.47406	100.00000	10.37519			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.88426	100.00000	9.79096			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.02101	100.00000	8.93586			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.07299	100.00000	9.97792			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.65774	100.00000	8.57602			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.78710	100.00000	3.75135			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11996	100.00000	0.11883			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.11996	100.00000	0.11883			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	46.49253	100.00000	45.86839			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	46.49253	100.00000	45.86839			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	86.90160	100.00000	86.31177			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	86.87665	100.00000	86.28699			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	73.29754	100.00000	72.81194			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.50541	100.00000	2.48724			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.96938	100.00000	20.81735			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.68661	100.00000	21.52938			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	22.16476	100.00000	22.00407			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.37998	100.00000	9.31716			0.00	0	7,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.44628	100.00000	16.33732			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.46567	100.00000	24.28829			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.88934	100.00000	16.77622			0.00	0	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.75058	100.00000	25.56388			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.44829	100.00000	16.33932			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.70328	100.00000	6.65724			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	36.91081	100.00000	36.66761			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.42169	100.00000	9.69753		7,000,000,000,000.00	70,000,000	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.49520	100.00000	10.42567			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.76144	100.00000	17.59560			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.64334	100.00000	9.55330			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.08740	100.00000	45.51918			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	25.20371	100.00000	25.03675			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.24088	100.00000	9.17388			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	56.68721	100.00000	56.27172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	50.85146	100.00000	50.51086			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.92581	100.00000	22.75959			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	31.05476	100.00000	30.84903			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.43532	100.00000	16.32644			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	42.94869	100.00000	42.63731			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.39976	100.00000	16.31674			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.38985	100.00000	67.40005			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.13015	100.00000	17.47806			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.10266	100.00000	17.45025			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.54191	100.00000	12.81596			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.27245	100.00000	17.36684			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.62426	100.00000	12.73518			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.55723	100.00000	16.66713			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.55723	100.00000	16.66713			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.55723	100.00000	14.46629			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.93616	100.00000	14.84685			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.94505	100.00000	15.86008			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.13015	100.00000	17.47806			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.67832	100.00000	15.34632			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.02153	8.00000	99.95696			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.25176	100.00000	12.52581			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.10972	100.00000	12.52581			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.10972	100.00000	12.52581			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.55234	100.00000	24.56808			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	81.64850	100.00000	66.32528			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.22420	100.00000	15.55036			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.55913	100.00000	10.87339			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.22198	100.00000	11.36063			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.09059	100.00000	9.73420			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.54791	100.00000	1.10313		113,600,000,000,000.00	136,000,000	374,000,000.00	
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.73415	100.00000	2.60123			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.00000	44.44444	100.00000	100.00000			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.24172	100.00000	19.17092			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.30785	100.00000	17.65655			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.20062	100.00000	15.69876			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	14.80668	100.00000	11.07106			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.26058	100.00000	5.23078			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.73539	100.00000	18.59956			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.05130	100.00000	16.92768			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.52550	100.00000	10.44919			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.52550	100.00000	10.44919			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.72583	100.00000	12.63357			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.02672	100.00000	10.94677			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	72.22222	100.00000	71.37255			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	29.42455	100.00000	28.11751			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	18.55795	100.00000	19.59945			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.19642	100.00000	4.16877			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.80554	100.00000	9.74983			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.94899	100.00000	10.88679			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.73006	100.00000	11.65235			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	31.24391	100.00000	31.01740			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B On	03/07/2013	Spot Bond			100.00000	66.56531	100.00000	66.08271			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	41.68351	100.00000	41.38130			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	41.24305	100.00000	40.94404			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	66.92942	100.00000	68.78364			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.85600	100.00000	42.54530			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	81.69460	100.00000	68.29475			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.50816	100.00000	7.45312			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	26.96020	100.00000	26.76260			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	24.33159	100.00000	24.10441			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	58.81330	100.00000	58.42577			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.62900	100.00000	11.54469			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.68644	100.00000	11.60172			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.85878	100.00000	11.77281			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.43324	100.00000	12.34310			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	13.00769	100.00000	12.91339			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.61618	100.00000	14.51021			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.18979	100.00000	4.15942			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.71298	100.00000	9.64256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On	30/10/2016	Spot Bond			100.00000	10.11158	100.00000	10.03827			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	10.28241	100.00000	10.20787			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	10.33935	100.00000	10.26440			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	11.02268	100.00000	10.94276			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.93377	100.00000	11.84725			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.62357	100.00000	2.60455			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.62357	100.00000	2.60455			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.67021	100.00000	8.60666			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.22934	100.00000	9.16169			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.38182	100.00000	9.31306			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.33176	8.00000	103.26461			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.83929	100.00000	9.76717			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.87841	100.00000	9.80600			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.34190	100.00000	2.32474			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.34190	100.00000	2.32474			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.59860	100.00000	31.39039			0.00	0	9,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	69.52381	1,000.00000	65.76577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC23	On	26/10/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.03436	100.00000	55.71603			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.94393	100.00000	11.85734			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.98633	100.00000	6.93567			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.37292	100.00000	7.31946			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.96481	100.00000	11.87806			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.30927	100.00000	12.22002			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.93557	100.00000	12.84179			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.54515	100.00000	15.43245			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.44209	100.00000	14.33738			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.56032	100.00000	56.14577		21,500,000,000,000.00	215,000,000	43,000,000.00	
BSR05	On	01/07/2013	Spot Bond			100.00000	54.89660	100.00000	66.24323			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	87.13741	100.00000	86.53647			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.76785	100.00000	37.41135			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.12098	100.00000	7.39509			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	93.95647	100.00000	93.25179			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	34.18741	100.00000	33.96214			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.83344	100.00000	22.68299			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.24600	100.00000	14.14271			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.60827	100.00000	30.38636			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.41418	100.00000	19.28627			0.00	0	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.20704	8.00000	116.13152			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.51353	100.00000	13.41555			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.26523	8.00000	119.18899			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.43568	100.00000	18.26355			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.85797	100.00000	14.76007			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.40679	100.00000	0.40145			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.71087	4.00000	151.61389			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.70231	100.00000	15.59828			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.86021	100.00000	14.76176			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.57091	100.00000	11.49340			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.11223	100.00000	13.01612			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.06529	12.05000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	91.02139	100.00000	90.36969			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	37.18741	100.00000	36.91780			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.57390	100.00000	26.38123			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	90.81045	100.00000	90.15080			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.00538	100.00000	18.82598			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.19232	100.00000	82.63522			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	84.18012	100.00000	83.61516			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.15986	100.00000	30.93149			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.12176	100.00000	55.71042			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	71.55721			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	71.55721			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	71.55721			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	71.55721			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.12176	100.00000	55.71042			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.12176	100.00000	55.71042			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	59.49559	100.00000	59.05952			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.14683	100.00000	55.73531			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	55.89616	100.00000	55.48647			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.69562	100.00000	55.28740			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123 On	23/05/2013	Spot Bond			100.00000	60.07479	100.00000	59.63925			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.17790	100.00000	22.01711			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	54.91124	100.00000	66.25395			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	22.03620	100.00000	21.87644			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	55.89616	100.00000	55.48647			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.72068	100.00000	55.31229			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.78517	100.00000	22.61998			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	60.19379	100.00000	59.75738			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	60.01634	100.00000	59.58122			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	59.96948	100.00000	59.52994			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.19696	100.00000	55.78507			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.02149	100.00000	55.61089			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	56.07163	100.00000	55.66065			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.62184	100.00000	53.26270			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	106.12906	13.64000	106.01433			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.32710	100.00000	50.98332			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	61.70224	100.00000	61.25490			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	88.42016	100.00000	87.79307			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154 On	20/03/2014	Spot Bond			100.00000	39.93201	100.00000	39.63933			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.58665	100.00000	39.29652			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.58665	100.00000	39.29652			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.68932	100.00000	65.21307			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.52484	100.00000	22.36154			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.24831	100.00000	16.12922			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.06989	100.00000	15.95211			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.71089	100.00000	12.61772			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.69553	100.00000	35.43674			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.26808	100.00000	87.64207			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	81.55429	100.00000	66.15689			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	81.69059	100.00000	66.40051			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	81.60240	100.00000	66.24288			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	81.60240	100.00000	66.24288			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.62273	100.00000	33.37896			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.17691	100.00000	12.08766			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66764	100.00000	66.66762			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66764	100.00000	66.66762			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.76528	100.00000	12.67171			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.45666	100.00000	12.37459			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.76528	100.00000	12.67171			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.14068	100.00000	11.05991			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.13245	100.00000	32.88961			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.59605	100.00000	34.34248			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.29092	2.76000	100.26851			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.61789	100.00000	13.51916			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.28562	2.76000	106.23594			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.69471	8.25000	100.62727			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.61188	100.00000	34.35820			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.76528	100.00000	12.67171			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On	15/06/2016	Spot Bond			100.00000	12.76528	100.00000	12.67171			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.65053	100.00000	3.62520			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.89381	2.40000	110.84494			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	12.97302	100.00000	12.87794			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	82.72367	100.00000	82.17341			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	83.37055	100.00000	82.81101			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.71334	100.00000	56.29767			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.56055	100.00000	40.26326			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	23.47457	100.00000	23.30438			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.56941	100.00000	23.39853			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.88041	8.52000	103.80939			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.08961	100.00000	23.63362			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.00838	100.00000	23.52876			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.76822	100.00000	10.69015			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.76822	100.00000	10.69015			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.86516	8.64500	103.79313			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.86516	8.64500	103.79313			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.20092	100.00000	33.95025			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	35.84473	100.00000	35.58201			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	14.23221	100.00000	14.13792			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	9.81981	100.00000	9.74784			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	10.68343	100.00000	10.60512			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	56.35831	100.00000	55.94524			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	56.37866	100.00000	55.96544			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	23.26968	100.00000	23.10098			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	23.26968	100.00000	23.10098			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.66779	100.00000	36.44806			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	93.37425	100.00000	92.67915			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	66.09808	100.00000	65.61888			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	66.09808	100.00000	65.61888			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.30603	100.00000	14.22030			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.75032	100.00000	9.67963			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	90.42398	100.00000	89.77188			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.81258	100.00000	9.75378			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	20.94077	100.00000	20.78895			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.99900	100.00000	9.92651			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242 On	24/02/2019	Spot Bond			9.35000	100.94806	9.35000	100.87290			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.94806	9.35000	100.87290			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	20.89004	100.00000	20.73858			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	20.90898	100.00000	20.75740			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.55440	100.00000	14.44887			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.50080	100.00000	14.39567			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	19.71130	100.00000	19.56683			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.25427	100.00000	14.15094			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	19.19232	100.00000	19.51278			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	19.19232	100.00000	19.51278			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	19.19232	100.00000	19.51278			0.00	0	1,000,000.00
CLN253 On	26/03/2015	Spot Bond			100.00000	19.19232	100.00000	19.51278			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	19.19232	100.00000	19.51278		200,000,000,000.00	2,000,000	1,000,000.00	
CLN255 On	26/03/2015	Spot Bond			100.00000	19.35009	100.00000	19.66938			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.08267	100.00000	9.53671			0.00	0	1,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.08267	100.00000	9.53671			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.08267	100.00000	9.53671			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.08267	100.00000	9.53671			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017			100.00000	9.08267	100.00000	9.53671			200,000,000,000.00	2,000,000	1,000,000.00
CLN261	On	26/03/2017			100.00000	9.13214	100.00000	9.53671			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	100.13025	9.65000	100.05209			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	28.71795	100.00000	28.50746			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	28.89492	100.00000	28.68543			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	66.20705	100.00000	65.58887			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	38.23308	100.00000	37.95286			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	38.23308	100.00000	37.95286			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	9.07540	100.00000	8.99067			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.21367	100.00000	10.13881			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.69691	100.00000	13.59761			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.73247	100.00000	11.64648			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.49236	100.00000	8.43011			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.44173	100.00000	8.37985			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.49236	100.00000	8.43011			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	10.30198	100.00000	10.20579			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.07246	100.00000	11.95974			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	12.03476	100.00000	11.92240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On	20/06/2017	Spot Bond			100.00000	8.47211	100.00000	8.41001			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	17.86356	100.00000	17.73263			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.17604	100.00000	10.07998			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.08591	100.00000	15.93407			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	16.24875	100.00000	16.09538			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	16.35800	100.00000	16.20359			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.82793	100.00000	10.72573			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.82793	100.00000	10.72573			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.82793	100.00000	10.72573			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.82793	100.00000	10.72573			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	10.73842	100.00000	10.59737			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.99681	100.00000	1.97058			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.01941	100.00000	18.89409			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.01941	100.00000	18.89409			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	67.82917	100.00000	67.34425			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	85.65296	100.00000	85.06089			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	85.64240	100.00000	85.05040			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	108.12359	100.00000	107.47962			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	103.34541	100.00000	102.58164			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	85.63185	100.00000	85.03992			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	70.88482	100.00000	70.47976			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.05587	100.00000	62.59872			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.05587	100.00000	62.59872			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.66976	100.00000	8.60691			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	69.11341	100.00000	68.65554			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	69.12903	100.00000	68.67106			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	85.64240	100.00000	85.05040			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	85.64240	100.00000	85.05040			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.81328	100.00000	13.71204			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	71.71539	100.00000	71.24029			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.73006	100.00000	11.65235			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00205	100.00000	0.00204			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00229	100.00000	0.00227			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	12.05821	100.00000	11.98989			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	12.05821	100.00000	11.98989			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.26107	100.00000	12.10381			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.26107	100.00000	12.10381			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.12293	100.00000	11.04141			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	9.36792	100.00000	9.29925			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	8.69487	100.00000	8.63113			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	64.82187	100.00000	66.42568			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	8.79612	100.00000	8.73165			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	11.76055	100.00000	11.60439			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	15.89722	100.00000	15.79075			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	70.72207	100.00000	70.25355			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	12.60022	100.00000	12.51675			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	15.86720	100.00000	15.76208			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	20.64237	100.00000	20.50562		6,000,000,000,000.00		60,000,000	100,000.00
COJ07	On	23/03/2021			100.00000	11.06712	100.00000	10.99300			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	81.51859	100.00000	81.00590			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	103.55352	5.86800	103.50470			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	99.60275	7.17500	99.54503			0.00	0	2,000,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.69016	100.00000	9.61991			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.66661	100.00000	20.51514			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.21546	100.00000	18.96307			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	86.73608	100.00000	86.13790			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	68.60169	100.00000	68.60167			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	68.72752	100.00000	68.72750			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.24165	100.00000	70.76839			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	99.72677	100.00000	98.91599			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	68.56835	100.00000	68.56833			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	68.56835	100.00000	68.56833			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	68.56503	100.00000	68.56500			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	68.39169	100.00000	68.39166			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	82.12100	100.00000	99.18479			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.00883	100,000.00000	0.00721			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	22.18080	100.00000	27.07640			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On	03/10/2013	Spot Bond			100.00000	47.31997	100.00000	44.38545			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.28366	100.00000	53.92598			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.26842	100.00000	23.11427			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.90105	100.00000	10.82923			200,000,000,000.00	2,000,000	81,215,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.82127	100.00000	10.74997			140,000,000,000.00	1,400,000	188,350,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	96.81698	100.00000	97.65551			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.59293	100.00000	15.49020			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.60811	100.00000	15.49496			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.66723	100.00000	22.45327			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.56274	100.00000	9.47247			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.03428	100.00000	3.99620			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.70196	100.00000	1.68590			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.58517	100.00000	16.47131			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.90000	112.40476	1.94500	111.71255			855,000,000,000.00	450,000,000	326,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.34339	100.00000	12.26205			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.30598	100.00000	11.23025			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.38490	8.00000	119.30858			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.10366	100.00000	15.98691			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC01 On	16/11/2012	Spot Bond			100.00000	91.17230	100.00000	90.51163			0.00	0	0.00
EQ180U On	13/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
EQ181U On	03/12/2012	Spot Bond			100.00000	87.60639	100.00000	86.99661			0.00	0	0.00
EQ182U On	11/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
EQ183U On	24/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936		41,400,000,000,000.00	414,000,000	150,000,000.00	
EQS01 On	18/11/2014	Spot Bond			100.00000	29.59876	100.00000	29.39658			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond			100.00000	25.18674	100.00000	25.02078			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond			100.00000	18.19668	100.00000	18.06332			0.00	0	0.00
EQS05 On	25/04/2017	Spot Bond			100.00000	10.08898	100.00000	9.99478		14,000,000,000,000.00	140,000,000		0.00
ERS3A7 On	17/11/2012	Spot Bond			100.00000	90.18136	100.00000	89.52945			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond			100.00000	22.28428	100.00000	22.12272			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond			100.00000	90.44713	100.00000	89.79330			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond			100.00000	29.49394	100.00000	29.28011			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond			100.00000	90.55788	100.00000	89.90324			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond			100.00000	30.19908	100.00000	29.98013			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond			100.00000	60.43838	100.00000	60.00019			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond			100.00000	29.00916	100.00000	28.79884			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond			100.00000	16.28392	100.00000	16.16586			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.00000	60.45471	100.00000	60.01641			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.01988	100.00000	16.90651			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.13502	9.25000	104.05787			31,450,000,000.00	3,400,000	507,300,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.81947	10.00000	101.73850			2,000,000,000.00	200,000	273,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	99.97896	7.85000	99.91588			18,840,000,000.00	2,400,000	57,200,000.00
ES33	On	15/09/2033	Spot Bond			8.64500	89.32845	8.67000	89.04660			1,469,650,000,000.00	170,000,000	630,500,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.63276	100.00000	17.40115			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	85.39047	100.00000	84.81089			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.83382	100.00000	11.74802			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.51577	100.00000	11.43228			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	61.11512	100.00000	60.67203			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	61.25185	100.00000	60.80778			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.70055	8.37500	100.63254			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	61.93551	100.00000	61.48647			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.95970	100.00000	27.77243			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.24472	100.00000	11.17023			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	92.55601	100.00000	91.86702			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	85.89885	100.00000	85.30509			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	9.57061	100.00000	9.50046			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.50985	100.00000	7.45481			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.81133	100.00000	10.73295			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.60968	100.00000	15.50626			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.63136	100.00000	8.56810			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.15976	100.00000	42.86496			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.03960	100.00000	58.65058			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.55005	100.00000	3.52581			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.60613	100.00000	2.58884			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.46108	100.00000	4.43152			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34867	100.00000	0.34669			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02320	100.00000	0.02307			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02138	100.00000	0.02126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	36.63083	100.00000	36.38815			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	63.85874	100.00000	63.39576			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.03990	100.00000	13.93812			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	42.54812	100.00000	42.29316			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	39.35249	100.00000	39.11666			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.69691	100.00000	13.59761			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.69691	100.00000	13.59761			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	10.01644	100.00000	9.94301			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	13.49326	100.00000	13.39543			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.16304	100.00000	10.08856			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	59.34103	100.00000	58.91081			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	13.19675	100.00000	13.10002			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	8.84675	100.00000	8.78190			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	9.67703	100.00000	9.60609			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	29.23757	100.00000	29.02327			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.39795	100.00000	9.29946			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.03674	100.00000	8.93094			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.04623	100.00000	12.95061			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.00000	9.65678	100.00000	9.58600			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.58059	100.00000	11.49571			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.44124	100.00000	12.35006			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.22139	100.00000	9.15379			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.41618	100.00000	10.33983			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.64617	100.00000	13.54614			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.94590	100.00000	10.84257			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.02336	100.00000	7.91694			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.72706	100.00000	12.60693			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.98007	100.00000	14.83867			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.61825	100.00000	11.50859			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.32601	100.00000	12.20965			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.28411	100.00000	14.14929			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.32865	100.00000	13.20284			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.86211	100.00000	14.72183			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.71141	100.00000	15.56311			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.24873	100.00000	14.11423			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.42567	100.00000	14.28950			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136 On	20/09/2017	Spot Bond			100.00000	12.50295	100.00000	12.38492			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.88041	100.00000	12.75882			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.16881	100.00000	15.02562			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.99187	100.00000	14.85036			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.50824	100.00000	14.37129			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.19240	100.00000	15.04899			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.03376	100.00000	12.91072			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.66544	100.00000	11.55533			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.96683	100.00000	9.87276			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.86476	100.00000	15.71501			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	29.66643	100.00000	29.38640			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	19.67539	100.00000	19.48966			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	3.02483	100.00000	2.98235			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	8.97683	100.00000	8.89210			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.59768	100.00000	1.58260			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.55642	100.00000	1.52090			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	37.23279	100.00000	36.98612			0.00	0	0.00
FRC29 On	22/07/2014	Spot Bond			100.00000	32.16483	100.00000	31.93164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	16.26710	100.00000	16.14787			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.29340	100.00000	13.19597			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.84799	100.00000	44.52283			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.67871	6.90500	100.62219			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.22201	100.00000	9.15441			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	66.56558	100.00000	66.08298			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.92368	100.00000	26.72634			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.08180	100.00000	10.00871			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.98033	5.87500	100.93267			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.57888	100.00000	11.49401			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.66808	100.00000	11.58256			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.20817	100.00000	5.17386			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.52773	100.00000	25.38271			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.77274	100.00000	4.74129			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.67791	100.00000	6.63391			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.56971	100.00000	9.51535			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	83.63113	100.00000	83.07111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	11.25877	100.00000	11.17714			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.16687	100.00000	16.04838			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.83575	100.00000	15.71968			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.22024	100.00000	14.11601			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.54881	4.73000	106.48211			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.02690	100.00000	83.46422			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.42092	100.00000	14.31523			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.21729	100.00000	9.14972			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.32191	100.00000	10.24626			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.32812	100.00000	23.15714			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.80815	100.00000	11.72159			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.42654	100.00000	11.34279			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.23743	100.00000	82.68003			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.22717	100.00000	82.66985			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	86.02902	100.00000	85.54931			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	86.03072	100.00000	85.55099			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	86.03753	100.00000	85.55776			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	83.19634	100.00000	82.63797			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	9.92759	100.00000	9.86810			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.19646	100.00000	14.11139			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.91758	100.00000	9.85816			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.78733	100.00000	21.65676			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.75528	100.00000	14.66685			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.12565	100.00000	14.02324			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	62.39552	100.00000	61.94314			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	64.91012	100.00000	64.43952			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	62.46890	100.00000	62.01600			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	64.98914	100.00000	64.51797			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	62.64952	100.00000	62.19531			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	62.70596	100.00000	62.25135			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	63.29863	100.00000	62.83972			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	64.02677	100.00000	63.56257			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	64.48397	100.00000	64.01645			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.79717	100.00000	21.64591			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	58.43068	100.00000	58.00243			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.89673	100.00000	31.66548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.35495	100.00000	18.07067			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.22703	100.00000	14.12389			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	7.88019	100.00000	9.78269			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.20331	100.00000	8.14384			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.84035	100.00000	10.77876			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.20288	100.00000	3.18178			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.02053	100.00000	7.96238			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.46459	100.00000	3.44093			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.04786	100.00000	12.95326			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.67914	100.00000	11.59446			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	95.34097	100.00000	94.60944			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	63.60907	100.00000	63.14791			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.91382	100.00000	7.85644			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.08708	100.00000	37.80793			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.91034	2.00000	103.86824			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On	30/03/2013	Spot Bond			100.00000	81.29868	100.00000	65.69654			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	82.84672	100.00000	82.29319			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	58.79223	100.00000	58.24328			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89270	100.00000	0.88437			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.17346	100.00000	14.03967			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	56.74433	100.00000	56.20871			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	56.03129	100.00000	55.50240			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.86902	100.00000	7.79554			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.06160	100.00000	17.89112			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.78722	100.00000	8.70427			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.57718	100.00000	27.31687			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.12089	100.00000	15.96872			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	33.42844	100.00000	32.98457			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	60.02169	100.00000	59.21592			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.42134	100.00000	28.23098			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.57254	100.00000	21.42806			0.00	0	1,900,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.07905	9.00000	97.00826			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.38207	8.00000	102.31554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	16.30815	100.00000	16.20011			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.25809	9.00000	102.20882			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.81291	100.00000	13.72140			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.39830	100.00000	10.32979			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.65929	100.00000	11.58204			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.59633	100.00000	13.49668			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.59816	100.00000	18.48541			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.74713	9.48500	104.39830			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.27821	100.00000	73.84720			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	45.00
GPT11	On	29/01/2013	Spot Bond			100.00000	79.67912	100.00000	79.18929			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	75.04258	100.00000	74.60797			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	95.08760	100.00000	94.36905			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	89.63158	100.00000	88.98521			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			100.00000	93.58974	100.00000	58.92719		1,600,000,000,000.00	16,000,000	8,000,000.00	
GRD164	On	18/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.81645	100.00000	8.75252			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.99756	100.00000	10.91783			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	89.66472	100.00000	89.01811			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	89.68682	100.00000	89.04004			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	89.74205	100.00000	89.09488			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	89.94091	100.00000	89.29230			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.27826	100.00000	20.12963			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.93936	100.00000	10.86004			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	14.66395	100.00000	14.55764			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.25672	100.00000	10.18155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	22.38858	100.00000	22.22627			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.54944	100.00000	10.47212			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	20.99702	100.00000	20.72122			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.87948	100.00000	8.76158			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	98.32307	100.00000	97.55692			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	64.52144	100.00000	64.05366			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	64.52144	100.00000	64.05366			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	57.41317	100.00000	57.08790			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	63.46538	100.00000	63.10484			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	65.36816	100.00000	64.89424			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.18152	100.00000	18.04971			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.83866	100.00000	19.69483			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	64.66159	100.00000	64.19280			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	65.51414	100.00000	65.03917			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.56436	100.00000	18.42977			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	20.22149	100.00000	20.07488			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				100.00000	64.84261	100.00000	64.37250			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	65.77691	100.00000	65.30003			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	19.05658	100.00000	18.91842			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.71371	100.00000	20.56354			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	65.48494	100.00000	65.01018			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	66.12728	100.00000	65.64785			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.65817	100.00000	19.51565			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	66.27326	100.00000	65.79278			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	67.44115	100.00000	66.95220			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.33488	100.00000	11.26020			0.00	0	35,347,444.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.12276	100.00000	7.07556			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.11671	100.00000	7.06955			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.60417	100.00000	10.53431			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.60417	100.00000	10.53431			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.33000	108.68260	1.33000	108.64445			62,510,000,000.00	47,000,000	550,000,988.00
I2038	On 31/01/2038	Spot Bond				1.94000	107.29857	1.94000	107.25563			41,225,000,000.00	21,250,000	351,101,097.00
I2050	On 31/12/2050	Spot Bond				1.98000	115.18502	1.98000	115.13738			198,000,000.00	100,000	130,800,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.24035	100.00000	18.13673			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	84.55175	100.00000	83.97787			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	85.68123	100.00000	85.09167			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.11913	100.00000	22.96428			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	84.86898	100.00000	84.28901			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.47944	100.00000	20.32934			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.42621	100.00000	15.31314			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.05121	100.00000	54.64772			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.83515	100.00000	38.55050			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.50175	100.00000	38.21956			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.09299	100.00000	36.84454			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.34648	100.00000	15.24369			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.43314	100.00000	11.35656			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.08725	100.00000	37.83492			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.78427	100.00000	30.56108			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.76302	100.00000	28.55449			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.38579	1.75000	106.34484			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.97362	8.27000	100.90693			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.55551	100.00000	21.39922			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	9.90117	100.00000	9.82938			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.77349	100.00000	5.73544			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.20288	100.00000	3.18178			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.57724	100.00000	16.42246			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	7.99705	100.00000	7.92238			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	99.97657	8.76500	99.90630			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.16926	100.00000	16.01663			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.50247	100.00000	9.41278			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	68.05892	100.00000	67.61048			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.22794	100.00000	19.10056			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.22794	100.00000	19.10056			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.83551	5.00000	100.79492			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.25166	100.00000	12.49969			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.99369	100.00000	12.31304			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.66047	100.00000	23.76562			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.27841	100.00000	23.21638			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.27841	100.00000	23.21638			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.71015	100.00000	11.60081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.60441	100.00000	7.54867			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	67.30548	100.00000	66.23681			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	64.35580	100.00000	63.49184			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	62.22235	100.00000	61.37771			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.65928	100.00000	21.51421			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	54.38277	100.00000	53.61008			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	67.01715	100.00000	66.57557			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.31783	100.00000	16.19952			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	99.18478	100.00000	101.20879			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	100.12923	100.00000	99.33456			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	98.29441	100.00000	97.52847			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.35964			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND240	On	02/10/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846		3,700,000,000,000.00	37,000,000	37,000,000.00	
IND303	On	15/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	72.13439	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
IND309	On	26/02/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.10400	100,000.00000	1.98785			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.11269	100.00000	66.73143			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.73143	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
IND327	On	03/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.22645	100.00000	65.85022			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.73060	100.00000	52.43104			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.03428	100.00000	51.73868			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.34715	100.00000	51.05545			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.04087	100.00000	44.74166			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	44.44444	100.00000	40.16009			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	38.27734	100.00000	35.90359			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	35.72721	100.00000	34.09423			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	34.33677	100.00000	33.09414			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	33.46213	100.00000	32.45987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On	05/11/2013	Spot Bond			100.00000	32.86137	100.00000	32.02181			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	32.42333	100.00000	31.70113			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	32.08981	100.00000	31.45625			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	31.82740	100.00000	31.26313			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	31.61556	100.00000	31.10693			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	31.44095	100.00000	30.97800			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	31.29456	100.00000	30.86976			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	62.24210	100.00000	61.42458			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	85.90500	100.00000	84.74933			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.85004	100.00000	60.40888			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.89942	100.00000	17.24831			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.94505	100.00000	18.86297			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.93616	100.00000	17.58478			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	92.03648	100.00000	91.38375			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.64298	100.00000	85.05234			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.20284	100.00000	8.14271			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	75.00218	100.00000	74.56781			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.85896	100.00000	22.69141			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.80174	100.00000	9.72991			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.27141	100.00000	83.70201			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	72.26191	100.00000	71.42490			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	98.91078	6.50000	98.87603			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.96808	100.00000	65.35213			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	65.71120	100.00000	65.09766			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.40455	100.00000	85.80591			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	85.43937	100.00000	84.85417			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.82339	100.00000	9.73066			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	81.83611	100.00000	97.60000			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	26.59036	100.00000	22.65781			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	73.09237	100.00000	72.22222			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	49.46057	100.00000	48.80383			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	70.00000	100.00000	69.20152			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	69.73180	100.00000	68.93939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	93.79691	100.00000	93.08990			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.92580	100.00000	62.46959			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.79348	100.00000	42.48323			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.79348	100.00000	42.48323			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.43256	100.00000	45.10318			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.07918	100.00000	43.75611			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.68191	100.00000	24.54736			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.12220	100.00000	21.96182			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.45233	100.00000	40.15584			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.11511	100.00000	17.94597			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.28684	100.00000	12.17212			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.87395	100.00000	9.78176			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.10564	8.80000	104.03217			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.15272	100.00000	40.42193		15,175,800,000,000.00	151,758,000	76,279,000.00	
IPL5	On	28/09/2015	Spot Bond			100.00000	15.63800	100.00000	15.52339			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.42105	100.00000	11.34455			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.51170	100.00000	22.34848			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.09407	100.00000	15.97610			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	23.01266	100.00000	22.86020			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.30239	100.00000	9.23421			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.34515	100.00000	8.28398			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.46122	2.75000	100.43885			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.98976	2.60000	102.94275			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	54.21605	100.00000	53.46331			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.02240	100.00000	6.95684			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.64430	100.00000	11.49135			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.43694	100.00000	10.29986			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.37281	100.00000	0.36786			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00605	100.00000	0.00597		75,000,000,000,000.00	750,000,000	750,000,000.00	
IV04	On	31/03/2013	Spot Bond			100.00000	70.44299	100.00000	75.29062			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	81.57834	100.00000	66.19989			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.21806	100.00000	20.08484			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.88262	100.00000	10.80372			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.89678	2.60000	101.84375			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA303	On	17/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.10417			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	65.35191	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
IVA321	On	14/05/2013	Spot Bond			100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.73432			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.24445			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.12257			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	64.24445	100.00000	63.87949			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.83702	100.00000	51.54254			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.15250	100.00000	50.86191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On	26/09/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	41.94320	100.00000	38.45278			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	37.35509	100.00000	35.25282			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	35.25282	100.00000	33.75414			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	34.04869	100.00000	32.88568			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	33.26887	100.00000	32.31916			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	32.72281	100.00000	31.92049			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	32.31916	100.00000	31.62471			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	32.00865	100.00000	31.39656			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	31.76240	100.00000	31.21523			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	31.56233	100.00000	31.06764			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	31.39656	100.00000	30.94519			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	31.25698	100.00000	30.84195			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.03640	100.00000	65.55764			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.15630	100.00000	8.09717			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.60804	100.00000	30.38613			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.74299	100.00000	11.58875			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	97.98805	100.00000	96.44087			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On	01/08/2013	Spot Bond			100.00000	62.24210	100.00000	61.42458			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	85.67052	100.00000	84.53330			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.57741	100.00000	65.10198			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.19173	100.00000	64.71909			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	79.28279	100.00000	78.79837			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.32289	100.00000	74.88665			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.48824	100.00000	2.45982			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	77.53557	100.00000	77.06183			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.08309	100.00000	68.56274			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.95502	100.00000	18.83012			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.93618	100.00000	43.61764			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.21861	100.00000	19.53888			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.49978	100.00000	15.32560			0.00	0	8,600,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ019On	08/11/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	61.96839	100.00000	61.15445			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			100.00000	69.39163	100.00000	68.99811			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	66.12336	100.00000	65.64397			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.33365	100.00000	32.09923			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	59.00021	100.00000	58.57246			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	28.10681	100.00000	27.90303			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.02610	100.00000	21.86641			0.00	0	2,000,000.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.64852	100.00000	17.48373			0.00	0	135,460,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	8.83883	100.00000	100.00000			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	94.40429	100.00000	93.69625			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	94.54974	100.00000	93.83884			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	43.82607	100.00000	43.50833			0.00	0	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	98.55848	100.00000	97.78038			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.77316	100.00000	88.14056			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.85378	100.00000	43.53583			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	90.15446	100.00000	89.50741			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.66475	100.00000	41.36268			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.39339	100.00000	31.79000			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.13394	100.00000	21.97171			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.91748	100.00000	21.75859			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.62023	100.00000	5.57904			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.72127	100.00000	13.62070			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.33303	8.00000	109.26275			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.58854	100.00000	84.01311			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.47453	100.00000	20.32446			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.02721	100.00000	24.86140			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.06697	100.00000	24.90091			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.67780	100.00000	10.60707			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.43438	100.00000	9.37222			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.28232	100.00000	9.22116			0.00	0	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	99.90812	8.59000	99.83927			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.20690	9.34000	102.13087			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.36321	10.01000	102.28174			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.93217	100.00000	26.75374			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.54585	100.00000	11.46122			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.86150	100.00000	6.81121			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.75317	100.00000	10.67436			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.13624	100.00000	17.02147			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.48456	100.00000	17.31952			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.93148	8.78500	102.85897			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	58.62679	100.00000	58.19710			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.69063	8.00000	104.62334			0.00	0	9,100,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	33.31472	100.00000	33.09521			0.00	0	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.65593	100.00000	20.51983			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.94182	100.00000	13.84996			0.00	0	4,200,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	49.61886	100.00000	49.29014			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			100.00000	77.33051	100.00000	76.84211			0.00	0	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	68.22430	100.00000	67.84387			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.50309	100.00000	6.45594			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11126	100.00000	0.11046			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.81174	100.00000	6.76236			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.89592	100.00000	6.84592			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.39086	100.00000	6.34452			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.45820	100.00000	6.41137			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.57043	100.00000	6.52280			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.62655	100.00000	6.57850			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.69390	100.00000	6.64536			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.86224	100.00000	6.81250			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.97448	100.00000	6.92391			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.09794	100.00000	7.04649			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.21018	100.00000	7.15790			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.26630	100.00000	7.21362			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.93971	100.00000	7.88215			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.72537	100.00000	8.66210			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.11126	100.00000	0.11046			0.00	0	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	0.11126	100.00000	0.11046			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.69017	100.00000	30.46765			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	21.86364	100.00000	21.70513			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	20.68478	100.00000	20.53482			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.37024	100.00000	9.30230			0.00	0	6,000,000.00
NBK14B	On	27/08/2015			100.00000	16.70932	100.00000	16.48985			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	9.34412	100.00000	9.22139		25,000,000,000,000.00	250,000,000	1,500,000.00	
NBK2A	On	15/09/2015			100.00000	19.07452	100.00000	18.94675			0.00	0	14,200,000.00
NBK2B	On	15/09/2015			100.00000	15.84982	100.00000	15.73366			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	12.28426	100.00000	12.20198			0.00	0	6,800,000.00
NBK4	On	28/10/2024			100.00000	0.02320	100.00000	0.02307			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	65.38568	100.00000	64.91163			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	25.38128	100.00000	25.21314			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.29091	100.00000	18.15830			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.35309	100.00000	9.28528			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	36.09529	100.00000	35.85354			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	37.52457	100.00000	37.24953			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	14.93013	100.00000	14.83013			0.00	0	9,800,000.00

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	11.70216	100.00000	11.61639			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	78.87926	100.00000	78.29632			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	95.46471	100.00000	94.73782			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	85.94855	100.00000	85.35443			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.66743	100.00000	26.51593			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.68373	100.00000	33.49237			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.43095	100.00000	25.28648			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.11642	100.00000	23.97979			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.38252	100.00000	21.22749			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	84.88151	100.00000	84.30145			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	82.42593	100.00000	81.87886			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	82.22861	100.00000	81.79052			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	82.22861	100.00000	81.79052			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	82.22861	100.00000	81.79052			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	20.31500	100.00000	17.70751			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	17.29023	100.00000	17.16488			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	18.77849	100.00000	18.64234			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.00000	16.05904	100.00000	15.94134			0.00	0	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	Spot Bond			100.00000	11.15734	100.00000	11.09413			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.52348	100.00000	12.43169			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.98958	100.00000	10.92732			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.97822	100.00000	13.87687			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.70263	100.00000	14.59604			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.89845	100.00000	13.79768			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.49685	100.00000	13.39899			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	97.65702	100.00000	97.15190			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.95467	100.00000	7.90948			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	58.58878	100.00000	58.16402			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	38.80311	100.00000	38.57057			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	38.73470	100.00000	38.50258			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	18.87392	100.00000	18.62331			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	10.54064	100.00000	10.40218			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.00000	1.78391	100.00000	1.75886			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.00000	8.90876	100.00000	8.77915			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	18.97983	100.00000	18.85271			0.00	0	0.00
NED12A On	14/12/2012	Spot Bond			100.00000	84.34389	100.00000	83.77143			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12B	On	14/12/2012	Spot Bond			100.00000	87.45866	100.00000	86.86505			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	51.15628	100.00000	50.81364			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	40.42814	100.00000	40.16176			0.00	0	5,700,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	7.66368	100.00000	7.60812			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	20.80624	100.00000	20.66914			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.25583	100.00000	11.17422			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.90146	100.00000	9.76999			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.53106	100.00000	10.45876			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	11.04610	100.00000	10.97332			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.59587	100.00000	11.51179			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	99.08415	6.82500	99.02950			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.88650	6.58500	99.83334			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	59.43560	100.00000	59.00470			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.06885	100.00000	16.90948			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.81603	100.00000	11.73036			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.92552	6.92500	99.86961			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	59.62918	100.00000	59.19687			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.29880	100.00000	17.13729			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.03619	100.00000	11.94892			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.97140	7.32500	99.91225			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	59.88729	100.00000	59.45310			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.72241	100.00000	17.55694			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.00158	100.00000	88.36585			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	59.92493	100.00000	59.49047			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	89.13287	100.00000	88.49620			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.14001	100.00000	59.70400			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	89.19852	100.00000	88.56139			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	60.40888	100.00000	59.97091			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	60.75839	100.00000	60.31789			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.27320	100.00000	9.20597			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.27389	8.21500	99.20810			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	58.34325	100.00000	57.94474			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.40961	100.00000	40.14334			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.67977	100.00000	16.56928			0.00	0	7,500,000.00
NRA01U On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On	31/10/2022			100.00000	17.22424	100.00000	17.11075			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	8.14025	100.00000	8.08436			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	16.08782	100.00000	15.98125			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	65.46251	100.00000	64.98790			0.00	0	5,400,000.00
NTC10	On	18/04/2014			100.00000	31.89068	100.00000	31.65947			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	31.72005	100.00000	31.49008			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.14691	100.00000	11.06610			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	22.06512	100.00000	21.90515			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	63.93234	100.00000	63.09261			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	19.75487	100.00000	19.49540			0.00	0	1,500,000.00
OCT1A1	On	18/10/2015			100.00000	13.37307	100.00000	13.27612			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.42974	100.00000	13.33238			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.46376	100.00000	13.36614			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.27992	100.00000	14.17638			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.18676	100.00000	15.07666			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.85458	100.00000	20.70338			0.00	0	0.00
OML01	On	27/10/2015			100.00000	20.17943	100.00000	20.04575			0.00	0	110,100,000.00
OTCA05	On	30/04/2013			100.00000	63.69151	100.00000	63.22974			0.00	0	20,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA06	On	30/04/2014			100.00000	31.33252	100.00000	31.10536			25,000,000,000,000.00	250,000,000	250,000,000.00
OTCA07	On	30/04/2013			100.00000	63.60643	100.00000	63.14529			67,390,000,000,000.00	673,900,000	373,900,000.00
OTCA08	On	30/04/2014			100.00000	31.10290	100.00000	30.87740			5,000,000,000,000.00	50,000,000	150,000,000.00
OTCA10	On	30/04/2017			100.00000	13.23336	100.00000	13.13742			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	94.62948	100.00000	93.91620			0.00	0	904,655,172.00
OTCA2U	On	31/07/2016			100.00000	5.12791	100.00000	5.06055			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	95.01065	100.00000	94.29449			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	12.93467	100.00000	12.86119			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	18.17440	100.00000	18.04264			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	5.90273	100.00000	5.85947			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	56.06417	100.00000	55.53497			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
PMM04	On	25/01/2013			98.17000	76.21996	98.17000	75.75407			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	52.21865	100.00000	51.87176			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	90.05893	100.00000	89.41411			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	26.99279	100.00000	26.79495			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	87.11057	100.00000	86.52066			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3B On	15/12/2012	Spot Bond			100.00000	84.12110	100.00000	83.55142			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	56.07817	100.00000	55.66715			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	56.23042	100.00000	55.81830			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	56.42836	100.00000	56.01478			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	84.16257	100.00000	83.59263			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	27.13252	100.00000	26.93366			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	87.29929	100.00000	86.70810			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	56.48419	100.00000	56.07019			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	56.74303	100.00000	56.32714			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	84.23515	100.00000	83.66471			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.44484	100.00000	27.24369			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	56.94096	100.00000	56.52362			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	84.42181	100.00000	83.85010			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.79004	100.00000	27.58636			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	57.34699	100.00000	56.92667			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	41.56596	100.00000	41.26460			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	81.23100	100.00000	99.18478			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	81.25100	100.00000	99.18478			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C3On	01/10/2012	Spot Bond				100.00000	81.33100	100.00000	99.18478			0.00	0	0.00
R009	On 15/09/2014	Spot Bond				13.50000	107.59678	13.50000	107.36867			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond				100.00000	20.47392	100.00000	20.33679			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond				100.00000	0.00221	100.00000	0.00219			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				5.28500	122.79999	5.30000	122.70074		112,007,790,195,000.00	193,527,000	24,453,555,765.00	
R158	On 15/09/2015	Spot Bond				13.50000	107.59678	13.50000	107.36867			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond				100.00000	9.09952	100.00000	9.03857			0.00	0	0.00
R159	On 15/09/2016	Spot Bond				13.50000	107.59678	13.50000	107.36867			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond				100.00000	4.04423	100.00000	4.01714			0.00	0	0.00
R179	On 01/08/2013	Spot Bond				100.00000	57.19368	100.00000	56.81683			0.00	0	0.00
R186	On 21/12/2026	Spot Bond				7.27000	131.23974	7.29500	130.90157		57,797,872,197,960.00	950,188,748	9,259,338,692.00	
R187P	On 21/12/2026	Spot Bond				100.00000	0.00098	100.00000	0.00097			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond				100.00000	0.00044	100.00000	0.00043			0.00	0	0.00
R189	On 31/03/2013	Spot Bond				212.35615	103.73178	212.29280	102.47013		94,362,366,457,850.00	444,359,000	1,529,482,000.00	
R197	On 07/12/2023	Spot Bond				1.28000	276.39000	1.28000	276.29395		326,014,720,000.00	254,699,000	205,451,353.00	
R201	On 21/12/2014	Spot Bond				4.80000	110.65512	4.81000	110.59009		592,731,724,800.00	123,485,776	1,469,342,400.00	
R202	On 07/12/2033	Spot Bond				1.95000	204.19594	1.95000	204.11385		3,215,244,708,000.00	648,843,440	1,180,551,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	28/02/2023	Spot Bond			6.84500	107.31641	6.88000	106.98821			12,968,537,000,000.00	894,600,000	3,132,000,000.00
R203	On	15/09/2017	Spot Bond			5.73000	111.09955	5.75000	110.95676			53,637,605,716,620.00	360,838,694	8,380,232,568.00
R204	On	21/12/2018	Spot Bond			6.02000	112.36393	6.03500	112.22765			18,731,370,813,820.00	111,523,391	6,800,336,147.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.73608	8.75000	100.66460			10,157,000,000,000.00	160,800,000	1,491,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	36.58802	100.00000	31.54361			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.94000	104.73558	4.95500	104.67486			7,533,598,800,000.00	525,020,000	2,895,672,658.00
R207	On	15/01/2020	Spot Bond			6.27500	107.15645	6.28500	107.04267			46,325,555,215,000.00	382,558,600	7,312,591,023.00
R208	On	31/03/2021	Spot Bond			6.42500	102.12108	6.45500	101.87153			32,834,163,230,000.00	110,375,600	8,710,947,563.00
R209	On	31/03/2036	Spot Bond			8.05500	81.11221	8.08000	80.83714			10,296,319,860,000.00	278,252,000	10,158,462,999.00
R210	On	31/03/2028	Spot Bond			1.68000	155.64774	1.68000	155.58855			329,884,800,000.00	196,360,000	89,379,000.00
R211	On	31/01/2017	Spot Bond			0.45000	122.11867	0.45000	122.08453			32,629,500,000.00	72,510,000	1,338,261,005.00
R212	On	31/01/2022	Spot Bond			1.25000	126.79767	1.25000	126.75399			952,400,000,000.00	761,920,000	1,258,037,000.00
R213	On	28/02/2031	Spot Bond			7.83500	92.52099	7.85500	92.28045			7,842,396,240,000.00	000,944,000	3,253,929,718.00
R214	On	28/02/2041	Spot Bond			6.50000	100.54927	6.50000	100.49599			5,060,250,000,000.00	778,500,000	5,708,620,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.06632	100.00000	45.75778			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.71088	100.00000	30.50518			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.47392	100.00000	20.33679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	13.64928	100.00000	13.55786			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.09952	100.00000	9.03857			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.06635	100.00000	6.02572			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.04423	100.00000	4.01714			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.71430	100.00000	55.34520			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.14287	100.00000	36.89680			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.76191	100.00000	24.59787			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.50794	100.00000	16.39858			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.00529	100.00000	10.93239			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.33686	100.00000	7.28826			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.89124	100.00000	4.85884			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.26083	100.00000	3.23923			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.17389	100.00000	2.15948			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.44926	100.00000	1.43966			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.96617	100.00000	0.95977			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.64411	100.00000	0.63985			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.42941	100.00000	0.42656			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	0.28627	100.00000	0.28438			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19085	100.00000	0.18958			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12723	100.00000	0.12639			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08482	100.00000	0.08426			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05655	100.00000	0.05617			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03770	100.00000	0.03745			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02513	100.00000	0.02497			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01675	100.00000	0.01664			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01117	100.00000	0.01110			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00745	100.00000	0.00740			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00496	100.00000	0.00493			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00331	100.00000	0.00329			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00221	100.00000	0.00219			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00147	100.00000	0.00146			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00098	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	0.00044	100.00000	0.00043			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.84874	100.00000	40.54934			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			100.00000	66.34743	100.00000	65.86641			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			100.00000	15.06358	100.00000	14.95437			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	19.05568	100.00000	18.87776			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.35048	100.00000	2.31960			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	85.44648	100.00000	84.85854			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	57.43426	100.00000	56.89213			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	57.43426	100.00000	56.89213			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.00000	49.68144	100.00000	49.02177			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	19.53008	100.00000	16.90360		400,000,000,000.00	4,000,000	1,000,000.00	
RDFC04On	06/09/2013	Spot Bond			100.00000	70.77714	100.00000	70.51072			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	97.34172	100.00000	96.58123			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	23.49890	100.00000	23.32854			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.60700	5.87500	103.55807			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	91.61187	100.00000	90.94480			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	17.72682	100.00000	17.49398			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
RESB01 On	03/06/2014	Spot Bond			100.00000	27.98510	100.00000	27.77998			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	87.81822	100.00000	87.20123			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	87.95772	100.00000	87.33976			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.46050	100.00000	24.28316			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.05825	100.00000	11.55699			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.41196	100.00000	13.31473			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.38731	100.00000	15.27575			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.38731	100.00000	15.27575			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	68.50564	100.00000	67.60585			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	57.61207	100.00000	56.85536			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	52.79981	100.00000	52.09874			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99958	100.00000	49.99943			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	3.97201	100.00000	3.91927			0.00	0	40,000,000.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.34871	100.00000	0.34408			0.00	0	100,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	40.99614	100.00000	40.69567			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.03771	100.00000	35.82409			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.32959	100.00000	22.16770			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.00485	5.25000	100.96219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.63692	100.00000	0.63225			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.77408	100.00000	2.75397			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	96.03340	100.00000	95.43568			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.39419	100.00000	14.29882			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.40503	100.00000	8.35728			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	89.43162	100.00000	88.78822			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.49848	100.00000	17.38318			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.26697	100.00000	10.19253			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.11302	8.00000	110.04224			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.41280	100.00000	8.35181		400,000,000,000.00	0.00	4,000,000	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.47236	100.00000	7.41760			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.66869	100.00000	7.59631			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.38992	100.00000	23.23580			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	72.04886	100.00000	71.57154			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.38931	100.00000	13.30061			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.41985	5.75000	120.33468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	47.95294	100.00000	47.63175			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.85591	100.00000	67.37080			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	69.72935	100.00000	69.33980			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.20021	100.00000	10.13189			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.86373	100.00000	21.71729			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.93887	100.00000	68.44602			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.08460	100.00000	8.02536			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.52049	100.00000	28.31145			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.05614	100.00000	27.85051			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.96287	100.00000	9.89064			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.59397	100.00000	66.11116			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.16186	100.00000	41.85618			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.69324	100.00000	10.62162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	42.14989	100.00000	41.84430			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.31857	100.00000	11.23650			400,000,000,000.00	4,000,000	2,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.28550	100.00000	7.23211			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.96190	100.00000	0.95553			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.52111	100.00000	7.46598			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.78079	100.00000	12.69612			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.77321	10.05000	103.69029			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.29849	100.00000	9.64022			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.53254	100.00000	20.38368			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	10.07676	100.00000	9.98267			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.70608	100.00000	7.65021			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.01974	8.00000	104.97468			0.00	0	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.89748	100.00000	10.82567			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.71235	100.00000	11.63517			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.18006	100.00000	70.78752			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.98031	100.00000	17.86184			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	66.46574	100.00000	66.01175			200,000,000,000.00	2,000,000	1,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.12276	100.00000	7.07556			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.77349	100.00000	5.73544			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.98338	100.00000	10.90288			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	84.95835	100.00000	84.42626			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.34190	100.00000	2.32474			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05879	100.00000	0.04669			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	98.91078	6.50000	98.87603			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.83929	100.00000	9.76717			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	54.78888	100.00000	66.28883			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.34250	100.00000	17.21625			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.27762	100.00000	9.54086			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.03928	8.75000	102.90859			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	55.17272	100.00000	54.80919			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.60240	100.00000	14.50617			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	61.39729	100.00000	60.99053			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.20021	100.00000	10.13189		1,500,000,000,000.00		15,000,000	30,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.64178	100.00000	28.43413			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.78668	100.00000	10.70848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.87428	100.00000	15.75918			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.69521	100.00000	8.63217			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.23830	100.00000	16.13072			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.27248	100.00000	17.11120			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.86731	100.00000	9.79499			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.42900	100.00000	9.88051			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.24728	100.00000	9.16093			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.85991	100.00000	6.80938			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.01824	6.75000	99.95454			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.57060	100.00000	24.45499			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.52094	7.25000	101.46202			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.88760	100.00000	9.79428			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.38129	8.75000	98.31150			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.57908	13.50000	100.47025			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.51002	100.00000	2.48027			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	76.84211	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
SYN869 On	19/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.35964			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929 On	19/07/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	20.22677	100.00000	26.31489			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	9.02248	100.00000	13.44270			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.70188	100.00000	33.47981			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.17495	100.00000	35.93266			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.74096	6.27500	100.68980			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	66.07172	100.00000	65.59269			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.11715	100.00000	64.64505			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.39769	100.00000	16.27880			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.78450	8.00000	103.71815			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.31805	6.27000	100.26680			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.81284	100.00000	40.57092			0.00	0	7,000,000.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.32790	100.00000	40.94202			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.75532	100.00000	8.67357			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.00818	100.00000	8.92407			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.23715	100.00000	9.17629			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.55184	100.00000	9.46265			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.71500	100.00000	10.61495			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.51936	100.00000	15.37445			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.01284	100.00000	96.25690			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.40831	100.00000	12.31835			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	96.94238	100.00000	96.18698			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	97.90504	100.00000	97.14215			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	97.14423	100.00000	96.38725			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	97.40698	100.00000	96.64797			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.58688	100.00000	7.53187			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.12666	100.00000	8.06774			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.48651	100.00000	8.42499			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.20621	100.00000	9.13947			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.68602	100.00000	9.61580			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.77193	100.00000	14.66483			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016	Spot Bond			100.00000	12.07269	100.00000	11.98516			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	14.44429	100.00000	14.33957			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	12.35044	100.00000	12.26090			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.30659	100.00000	8.24636			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.42653	100.00000	8.36544			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.48651	100.00000	8.42499			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.16528	100.00000	12.07707			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.35044	100.00000	12.26090			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.98696	100.00000	12.89281			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	9.08627	100.00000	9.02039			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.98696	100.00000	12.89281			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.91280	100.00000	13.81193			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.28577	100.00000	10.21120			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.85494	100.00000	13.75449			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.48414	100.00000	18.35014			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	15.08379	100.00000	14.97444			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.65775	100.00000	18.52247			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.43382	100.00000	44.76001			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	27.68003	100.00000	27.49666			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.59755	6.00000	103.54808			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.02118	100.00000	13.92879			0.00	0	994,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.97512	100.00000	10.90161			600,000,000,000.00	6,000,000	295,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.97552	100.00000	14.87684			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.44683	100.00000	10.37800			0.00	0	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.11680	100.00000	12.03696			1,000,000,000,000.00	10,000,000	33,800,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.72508	100.00000	7.61658			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.90698	100.00000	7.79593			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.13739	100.00000	8.02311			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.16165	100.00000	8.04702			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.30159	100.00000	9.17096			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.81987	100.00000	15.59768			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.02678	10.00000	99.94469			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.02610	9.75000	99.94607			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.02586	100.00000	9.94678			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2013	Spot Bond			100.00000	53.84369	100.00000	53.53781			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.51491	100.00000	11.43778			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	92.34236	100.00000	91.68120			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.02147	100.00000	31.78931			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.24412	100.00000	13.14810			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.18763	100.00000	18.05577			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.28238	100.00000	12.20011			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	92.16931	100.00000	91.48658			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.84133	100.00000	42.53072			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	92.19768	100.00000	91.51474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.01123	100.00000	42.68528			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	92.29983	100.00000	91.61613			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.30228	100.00000	42.98834			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.14699	100.00000	15.99622			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.82661	100.00000	10.72552			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.49872	100.00000	8.41936			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.89588	100.00000	74.46211			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.03330	100.00000	12.95926			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.91475	100.00000	20.77695			0.00	0	66,700,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.22615	100.00000	12.14264			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.42605	100.00000	22.27828			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.96340	100.00000	13.87139			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.29176	100.00000	12.21077			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.06316	100.00000	11.98368			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.96156	100.00000	11.88275			0.00	0	38,310,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.64055	100.00000	47.32146			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.91192	100.00000	38.65413			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	10.77594	100.00000	10.70494			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.69571	100.00000	29.49862			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.24586	100.00000	24.08610			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.43591	100.00000	8.38002			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.30669	100.00000	17.19265			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.75222	100.00000	10.68137			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34332	100.00000	0.34104			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.61641	100.00000	6.57882			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02664	100.00000	0.02649			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.61641	100.00000	6.57882			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.72810	100.00000	17.62739			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.13673	100.00000	18.03370			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.00270	100.00000	16.90611			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.00270	100.00000	16.90611			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.12223	100.00000	16.03064			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.12223	100.00000	16.03064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	15.25835	100.00000	15.17167			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.25835	100.00000	15.17167			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.35873	100.00000	14.27716			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.35873	100.00000	14.27716			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.53783	100.00000	13.46092			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.53783	100.00000	13.46092			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.05821	100.00000	11.98989			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.41381	100.00000	11.34915			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.53370	100.00000	8.48522			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.06112	100.00000	8.01532			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.58584	100.00000	7.54274			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.58584	100.00000	7.54274			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.17936	100.00000	7.13858			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.78178	100.00000	6.74326			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.38193	100.00000	6.34568			0.00	0	0.00
Total for j-Bonds :											912,960,404,179,050.00	,298,413,249	108,743,406,637.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									12,960,848,868,960.00	198,447,044	08,744,625,093.00
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