



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.40970	8.40970	8.40570	8.40570		14.81	46,303,808.20	5,506	235,333.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,255.70300	1.25570	1,259.702	22.29	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00300	0.00000	0.002	22.29	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,105.71900	1.10572	1,109.714	21.86	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.01900	0.00002	0.014	21.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,005.75960	1.00576	1,009.744	21.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.05960	0.00006	0.044	21.58	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			1.57370	0.00157	1.327	23.93	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			895.87370	0.89587	891.627	23.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			5.18970	0.00519	4.556	20.68	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			599.48970	0.59949	594.856	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			3.49940	0.00350	3.018	21.86	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			697.79940	0.69780	693.318	21.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			2.42840	0.00243	2.060	23.03	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			796.72840	0.79673	792.360	23.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			35.66000	0.03566	33.845	16.58	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			229.96000	0.22996	224.145	16.58	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			16.18660	0.01619	14.921	17.90	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			360.48660	0.36049	355.221	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			12.42730	0.01243	11.348	18.34	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			406.72730	0.40673	401.648	18.34	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			96.54150	0.09654	94.977	14.81	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			90.84150	0.09084	85.277	14.81	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			59.45580	0.05946	57.509	15.69	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			153.75580	0.15376	147.809	15.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			46.16070	0.04616	44.235	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			190.46070	0.19046	184.535	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			232.65280	0.23265	233.818	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			26.95280	0.02695	24.118	15.65	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			193.43460	0.19343	193.891	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			37.73460	0.03773	34.191	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			185.95620	0.18596	186.266	15.40	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			40.25620	0.04026	36.566	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			508.58400	0.50858	512.102	17.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			2.88400	0.00288	2.402	17.53	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			411.35370	0.41135	414.527	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			5.65370	0.00565	4.827	16.50	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			318.58160	0.31858	320.947	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			12.88160	0.01288	11.247	16.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			905.87420	0.90587	909.833	21.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.17420	0.00017	0.133	21.30	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			706.46440	0.70646	710.308	19.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.76440	0.00076	0.608	19.60	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			656.76180	0.65676	660.554	19.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.06180	0.00106	0.854	19.08	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50770	8.50770	8.50350	8.50350		16.30	24,170,375.70	2,841	92,321.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			18.95840	0.01896	19.050	27.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,615.45840	2.61546	2,611.350	27.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			108.10930	0.10811	108.000	19.72	0.00	0	3,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			854.60930	0.85461	850.299	19.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			81.00690	0.08101	80.810	20.92	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,077.50690	1.07751	1,073.110	20.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			34.12540	0.03413	34.049	25.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,930.62540	1.93063	1,926.349	25.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			145.60490	0.14560	145.750	18.57	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			652.10490	0.65210	648.050	18.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			129.92260	0.12992	129.957	19.00	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			726.42260	0.72642	722.257	19.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			110.74020	0.11074	110.647	19.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			837.24020	0.83724	832.947	19.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			253.76930	0.25377	254.978	16.74	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			350.26930	0.35027	347.278	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			192.63430	0.19263	193.230	17.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			489.13430	0.48913	485.530	17.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			147.48410	0.14748	147.643	18.52	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			643.98410	0.64398	639.943	18.52	127,988.50	200	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			389.87770	0.38988	392.634	15.76	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			186.37770	0.18638	184.934	15.76	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			363.08320	0.36308	365.546	15.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			209.58320	0.20958	207.846	15.89	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			291.60040	0.29160	293.163	16.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			288.10040	0.28810	285.463	16.30	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			549.39780	0.54940	553.431	15.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			95.89780	0.09590	95.731	15.27	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			512.48150	0.51248	516.279	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			108.98150	0.10898	108.579	15.22	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			418.20370	0.41820	421.245	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			164.70370	0.16470	163.545	15.62	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			626.83100	0.62683	631.255	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			73.33100	0.07333	73.555	15.36	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			587.54170	0.58754	591.783	15.31	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			84.04170	0.08404	84.083	15.31	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61040	8.61040	8.60600	8.60600		16.85	370,247.20	43	21,593.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			124.94530	0.12495	122.662	22.67	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,718.94530	1.71895	1,712.262	22.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			101.49490	0.10149	98.944	23.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,045.49490	2.04549	2,038.544	23.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			86.29360	0.08629	83.613	24.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,330.29360	2.33029	2,323.213	24.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			679.67820	0.67968	682.366	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			173.67820	0.17368	171.966	15.36	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			274.87060	0.27487	275.018	18.68	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			768.87060	0.76887	764.618	18.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			193.89180	0.19389	192.682	20.36	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,137.89180	1.13789	1,132.282	20.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			750.10410	0.75010	752.493	15.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			144.10410	0.14410	142.093	15.33	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.69850	8.69850		17.36	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			511.17390	0.51117	512.412	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			562.67390	0.56267	559.012	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			507.62510	0.50763	508.835	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			569.12510	0.56913	565.435	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			514.75250	0.51475	516.019	17.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			556.25250	0.55625	552.619	17.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83360	8.83360	8.82610	8.82610		18.10	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,111.89520	1.11190	1,110.384	16.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			285.79520	0.28580	276.784	16.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			659.34190	0.65934	658.886	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			833.24190	0.83324	825.286	18.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16820	9.16820	9.16310	9.16310		18.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,560.71870	1.56072	1,561.103	16.60	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			397.61870	0.39762	392.903	16.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50270	9.50270	9.50020	9.50020		19.62	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.40970	8.40970	8.40570	8.40570		14.81	42,048.50	5	1,235.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			6,249.74950	0.06250	6,055.985	15.61	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			14,679.74950	0.14680	14,085.985	15.61	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			3,566.00340	0.03566	3,384.478	16.58	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			22,996.00340	0.22996	22,414.478	16.58	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.50770	8.50770	8.50350	8.50350		16.30	42,538.50	5	442.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,731.71410	0.25732	25,855.986	16.69	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,381.71410	0.34382	34,085.986	16.69	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.61040	8.61040	8.60600	8.60600			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			8,400.00000	0.08400	7,960.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.69850	8.69850		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			50,762.51450	0.50763	50,883.531	17.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			56,912.51450	0.56913	56,543.531	17.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			51,475.24900	0.51475	51,601.940	17.48	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			55,625.24900	0.55625	55,261.940	17.48	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			51,117.38740	0.51117	51,241.235	17.51	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			56,267.38740	0.56267	55,901.235	17.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.37550	13.37550	13.35530	13.35530		12.08	133,755.00	10	10,618.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			2,005.30550	2.00531	2,025.502	21.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00550	0.00001	0.002	21.84	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,205.83640	1.20584	1,225.739	18.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.53640	0.00054	0.239	18.35	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			89.54920	0.08955	88.190	12.56	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			184.24920	0.18425	162.690	12.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			17.07660	0.01708	15.329	14.48	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			511.77660	0.51178	489.829	14.48	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.52820	13.52820	13.50730	13.50730		13.66	0.00	0	3,231.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			320.93350	0.32093	323.048	14.18	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			513.63350	0.51363	494.848	14.18	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			187.80150	0.18780	190.390	15.50	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			880.50150	0.88050	862.190	15.50	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			460.95530	0.46096	463.844	13.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			323.65530	0.32366	305.644	13.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			376.69550	0.37670	378.971	13.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			419.39550	0.41940	400.771	13.79	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.68840	13.68840	13.66720	13.66720		16.17	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			906.79320	0.90679	910.065	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			939.59320	0.93959	921.665	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			818.05690	0.81806	820.581	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,050.85690	1.05086	1,032.181	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			624.88780	0.62489	625.846	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,357.68780	1.35769	1,337.446	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			987.59060	0.98759	991.551	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			850.39060	0.85039	833.151	23.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10740	0.10740	0.10730	0.10730		14.27	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			29.16330	0.00029	27.019	14.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			299.16330	0.00299	287.019	14.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10870	0.10870	0.10860	0.10860		18.21	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			356.70440	0.00357	353.865	18.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			496.70440	0.00497	483.865	18.21	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.59850	10.59850	10.56700	10.56700		12.05	2,914,587.50	275	25,084.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,117.28900	1.11729	1,148.605	20.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.28900	0.00029	0.105	20.51	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			818.23840	0.81824	849.127	18.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.23840	0.00124	0.627	18.24	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			669.37370	0.66937	699.886	16.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			2.37370	0.00237	1.386	16.83	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			2.57580	0.00258	2.630	16.32	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			685.57580	0.68558	654.130	16.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			380.08760	0.38009	407.325	14.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			13.08760	0.01309	8.825	14.50	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			0.00000	0.00000	120.747	12.36	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			0.00000	0.00000	72.247	12.36	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			3.18430	0.00318	3.317	15.88	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			636.18430	0.63618	604.817	15.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.73380	10.73380	10.70170	10.70170		13.43	17,174,080.00	1,600	57,588.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			105.20870	0.10521	108.056	16.05	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			903.50870	0.90351	874.256	16.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			218.36860	0.21837	225.221	14.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			466.66860	0.46667	441.421	14.22	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			203.82210	0.20382	210.184	14.38	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			502.12210	0.50212	476.384	14.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			177.59590	0.17760	183.094	14.69	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			575.89590	0.57590	549.294	14.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			535.94090	0.53594	551.314	12.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			134.24090	0.13424	117.514	12.90	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			470.85540	0.47086	484.627	13.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			169.15540	0.16916	150.826	13.03	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			261.15990	0.26116	269.490	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			379.45990	0.37946	355.690	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,220.73810	1.22074	1,246.959	13.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			19.03810	0.01904	13.159	13.70	0.00	0	5,690.00

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			10.87750	10.87750	10.84470	10.84470		14.01	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			400.18030	0.40018	410.326	14.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			525.48030	0.52548	502.826	14.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19460	11.19460	11.15710	11.15710		14.93	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			743.28250	0.74328	752.500	15.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			786.18250	0.78618	757.900	15.01	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.70304	106.70304	106.70292	106.70292			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,712.92000	6.71292	6,713.040		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,702.92000	6.70292	6,703.040		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,692.92000	6.69292	6,693.040		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.79039	104.79039	104.78557	104.78557			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,795.57000	5.79557	5,800.390		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,785.57000	5.78557	5,790.390		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,775.57000	5.77557	5,780.390		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.25243	111.25243	111.24716	111.24716			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,257.16000	7.25716	7,262.430		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,247.16000	7.24716	7,252.430		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,237.16000	7.23716	7,242.430		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03/R On	09/03/2016	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			473.76700	473.76700	474.49900	474.49900			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			480.50100	480.50100	481.14600	481.14600			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			425.24600	425.24600	425.96700	425.96700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			431.29100	431.29100	431.93300	431.93300			0.00	0	118.00
AU\$ / R On	17/09/2012	Foreign Exchange Future				8.56000	8.56000	8.59270	8.59270		11.01	17,145,680.00	2,003	6,834.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call				195.14420	0.19514	164.968	12.23	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put				22.44420	0.02244	24.968	12.23	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future				8.59100	8.59100	8.62280	8.62280		12.57	214,775.00	25	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call				313.14620	0.31315	293.558	12.47	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put				150.34620	0.15035	162.558	12.47	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future				8.63020	8.63020	8.66070	8.66070		12.94	0.00	0	3,885.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call				398.46640	0.39847	381.126	12.74	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put				247.76640	0.24777	260.926	12.74	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future				8.70440	8.70440	8.72770	8.72770		13.81	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call				511.39130	0.51139	501.114	16.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put				673.69130	0.67369	686.714	16.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call				507.17220	0.50717	496.957	16.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put				679.47220	0.67947	692.557	16.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call				502.97940	0.50298	492.826	16.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put				685.27940	0.68528	698.426	16.56	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future				8.81000	8.81000	8.82610	8.82610		14.20	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future				8.47940	8.47940	8.51990	8.51990		12.38	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call				265.29670	0.26530	226.125	13.59	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put				15.39670	0.01540	16.725	13.59	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future				8.56110	8.56110	8.60140	8.60140		12.08	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call				361.81000	0.36181	335.445	12.09	0.00	0	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	14/12/2012	Foreign Exchange Future	8.35	Put			110.41000	0.11041	124.345	12.09	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.02130	0.02130	0.03200	0.03200			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.05350	0.05350	0.04910	0.04910			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.04140	0.04140	0.04580	0.04580			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.02980	0.02980	0.03150	0.03150			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.00170	0.00170	0.00370	0.00370			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.21930	0.21930	0.21130	0.21130			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.13990	0.13990	0.13810	0.13810			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.80230	8.80230	8.79220	8.79220		12.88	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			43.49100	0.04349	44.031	13.67	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			161.29100	0.16129	151.731	13.67	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.92060	8.92060	8.90990	8.90990		14.79	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			230.09510	0.23010	232.284	15.37	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			360.19510	0.36020	351.684	15.37	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.39930	8.39930	8.39420	8.39420		15.94	0.00	6,000	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Call			55.61780	0.05562	51.041	16.41	0.00	0	2,000.00
DAAX On	07/09/2012	Any day expiry	8.38	Put			41.41780	0.04142	31.741	16.41	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			44.34320	0.04434	39.201	15.94	0.00	0	7,000.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			50.14320	0.05014	39.901	15.94	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			17.25350	0.01725	13.118	17.85	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			113.05350	0.11305	103.818	17.85	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			15.42880	0.01543	11.533	18.07	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			121.22880	0.12123	112.233	18.07	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			13.78250	0.01378	10.131	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAX	On	07/09/2012	Any day expiry	8.51	Put			129.58250	0.12958	120.831	18.28	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry			8.55650	8.55650	8.58900	8.58900		9.95	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.54	Call			0.00000	0.00000	49.216	10.13	0.00	2,000	2,000.00
DAUD	On	10/09/2012	Any day expiry	8.54	Put			0.00000	0.00000	32.716	10.13	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Call			44.97970	0.04498	28.270	10.73	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Put			45.97970	0.04598	61.770	10.73	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Call			39.51990	0.03952	25.407	10.93	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Put			50.51990	0.05052	68.907	10.93	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Call			35.80910	0.03581	22.829	11.12	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Put			56.80910	0.05681	76.329	11.12	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.62	Call			32.42030	0.03242	20.513	11.31	0.00	0	5,000.00
DAUD	On	10/09/2012	Any day expiry	8.62	Put			63.42030	0.06342	84.013	11.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.42230	8.42230	8.41830	8.41830		15.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,019.00000	1.01900	1,023.000	19.59	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	19.59	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			701.00000	0.70100	705.000	17.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			3.00000	0.00300	3.000	17.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			575.00000	0.57500	579.000	16.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			7.00000	0.00700	7.000	16.63	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			232.00000	0.23200	233.000	15.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			64.00000	0.06400	61.000	15.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			97.00000	0.09700	96.000	15.96	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			189.00000	0.18900	184.000	15.96	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			46.00000	0.04600	45.000	17.29	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			348.00000	0.34800	343.000	17.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.45930	8.45930	8.45530	8.45530		15.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			320.00000	0.32000	323.000	15.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			115.00000	0.11500	114.000	15.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			188.00000	0.18800	188.000	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			243.00000	0.24300	239.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			123.00000	0.12300	122.000	17.09	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			388.00000	0.38800	383.000	17.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,060.00000	1.06000	1,064.000	17.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	17.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			750.00000	0.75000	755.000	15.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			15.00000	0.01500	16.000	15.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			631.00000	0.63100	636.000	15.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			26.00000	0.02600	27.000	15.58	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.49230	8.49230	8.48820	8.48820		16.19	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			187.00000	0.18700	187.000	17.22	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			419.00000	0.41900	415.000	17.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			798.00000	0.79800	803.000	15.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			30.00000	0.03000	31.000	15.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			684.00000	0.68400	689.000	15.44	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			46.00000	0.04600	47.000	15.44	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			257.00000	0.25700	259.000	16.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			279.00000	0.27900	277.000	16.24	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.52200	8.52200	8.51770	8.51770		16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			313.00000	0.31300	315.000	16.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			305.00000	0.30500	303.000	16.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			239.00000	0.23900	240.000	17.23	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			441.00000	0.44100	438.000	17.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			841.00000	0.84100	846.000	15.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			43.00000	0.04300	44.000	15.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			731.00000	0.73100	735.000	15.39	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			63.00000	0.06300	63.000	15.39	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.55820	8.55820	8.55390	8.55390			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			166.00000	0.16600	162.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			46.00000	0.04600	42.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			56.00000	0.05600	52.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			66.00000	0.06600	62.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			704.00000	0.70400	708.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.58900	8.58900	8.58470	8.58470		16.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			386.00000	0.38600	388.000	16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			411.00000	0.41100	409.000	16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			382.00000	0.38200	384.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			417.00000	0.41700	415.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			347.00000	0.34700	349.000	17.24	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			482.00000	0.48200	480.000	17.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			831.00000	0.83100	833.000	15.26	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			96.00000	0.09600	94.000	15.26	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			389.00000	0.38900	392.000	16.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			404.00000	0.40400	403.000	16.79	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.26614	108.26614	108.96689	108.96689			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,976.89000	2.97689	2,276.140		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,966.89000	2.96689	2,266.140		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,956.89000	2.95689	2,256.140		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.70889	89.52568	8.68513	89.73248			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,319.59000	4.31959	4,112.790		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			8.80784	90.76582	8.78160	90.98998			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			2,105.95000	2.10595	2,330.110		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,017.26000	2.01726	2,241.420		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			1,928.70000	1.92870	2,152.860		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			425.28800	425.28800	425.95700	425.95700			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			219,970.00000	21.99700	213,280.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			431.33400	431.33400	431.92400	431.92400			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			10,660.00000	1.06600	16,560.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			10,760.00000	1.07600	16,660.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			10,860.00000	1.08600	16,760.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.79800	185.79800	185.59800	185.59800			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			188.43900	188.43900	188.19800	188.19800			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.47500	502.47500	502.47100	502.47100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/02/2013	Index Future			509.49300	509.49300	509.48500	509.48500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.02000	94.98000	5.02000	94.98000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.95000	95.05000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.87000	95.13000	4.86000	95.14000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.80000	95.20000	4.79000	95.21000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.76000	95.24000	4.75000	95.25000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.75000	95.25000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.81000	95.19000	4.80000	95.20000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.89000	95.11000	4.88000	95.12000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.01000	94.99000	4.99000	95.01000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.14000	94.86000	5.13000	94.87000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.28000	94.72000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.67480	6.67480	6.65960	6.65960		12.08	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			102.67510	0.10268	112.559	12.72	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			33.07510	0.03308	27.759	12.72	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.72610	6.72610	6.71060	6.71060		11.20	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			202.29190	0.20229	210.597	11.33	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			121.69190	0.12169	114.497	11.33	0.00	0	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			6.99820	106.87747	6.96812	107.10387			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			539.98000	0.53998	313.580		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			614.82000	0.61482	388.420		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			689.59000	0.68959	463.190		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.07010	108.35794	7.03645	108.60481			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			26.08000	0.02608	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	220.790		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			99.50000	0.09950	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	147.370		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			172.85000	0.17285	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	74.020		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.12405	105.78276	7.08356	106.07367			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			314.13000	0.31413	605.040		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			241.91000	0.24191	532.820		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			169.75000	0.16975	460.660		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.40687	123.07775	5.38183	123.15180		2.26	12,307,775.00	100	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,260.13000	1.26013	1,195.350		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			89.49000	0.08949	98.760		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,512.52000	2.51252	2,439.340		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			7.36000	0.00736	8.230		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.43897	124.78261	5.40337	124.87761		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,390.73000	2.39073	2,304.090		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			79.25000	0.07925	87.610		0.00	0	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			5.44143	119.52161	5.38253	119.66470		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			789.28000	0.78928	720.230	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			892.74000	0.89274	966.780	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			800.56000	0.80056	730.850	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			879.68000	0.87968	953.060	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			811.94000	0.81194	741.580	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			866.73000	0.86673	939.460	2.17	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.36468	131.18410	7.33999	131.43882		11.62	6,559,205.00	50	35,665.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,572.81000	5.57281	5,356.660	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			746.22000	0.74622	784.790	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,015.51000	7.01551	6,784.390	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			445.40000	0.44540	469.000	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,319.47000	11.31947	11,069.230	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			87.08000	0.08708	91.560	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,105.52000	14.10552	13,851.910	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			22.96000	0.02296	24.070	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.43776	127.71154	7.41012	127.99065		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,041.78000	11.04178	10,798.670	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			930.38000	0.93038	966.380	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,301.86000	2.30186	2,192.790	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,546.62000	6.54662	6,716.660	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,322.16000	3.32216	3,184.540	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,956.19000	4.95619	5,097.680	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.49745	129.28920	7.46396	129.62134		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,866.55000	4.86655	4,690.510	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Put			5,404.31000	5.40431	5,560.410	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,774.38000	4.77438	4,600.400	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,512.27000	5.51227	5,670.430	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,820.34000	4.82034	4,645.320	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,458.11000	5.45811	5,615.230	12.22	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			214.07437	214.07437	214.09761	214.09761			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,892.39000	4.89239	4,915.630		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,902.39000	4.90239	4,925.630		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,912.39000	4.91239	4,935.630		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.89450	271.89450	271.89450	271.89450			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,904.50000	4.90450	4,904.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,894.50000	4.89450	4,894.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,884.50000	4.88450	4,884.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.78461	111.20487	4.75590	111.26513		1.46	0.00	0	1,560.00

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	Call			787.72000	0.78772	734.910	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			47.51000	0.04751	54.960	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.72120	108.33723	4.67840	108.41595		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			725.99000	0.72599	669.570	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			172.86000	0.17286	195.160	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.61868	109.67555	4.54337	109.79725		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			166.14000	0.16614	137.810	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			984.47000	0.98447	1,077.840	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			169.81000	0.16981	140.980	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			971.81000	0.97181	1,064.680	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			173.55000	0.17355	144.210	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			959.21000	0.95921	1,051.570	1.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.85113	200.85113	199.90231	199.90231			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,912.31000	7.91231	8,861.130		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,902.31000	7.90231	8,851.130		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,892.31000	7.89231	8,841.130		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			5.88503	111.03778	5.86291	111.13558		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,362.37000	4.36237	4,265.620	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			15.23000	0.01523	16.280	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.93738	112.57584	5.90938	112.69302		4.45	270,182,016.00	2,400	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,778.62000	1.77862	1,704.330	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			942.41000	0.94241	985.300	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Call			3,408.31000	3.40831	3,310.250	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			359.87000	0.35987	378.990	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,416.81000	4.41681	4,311.050	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			203.10000	0.20310	214.520	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.96986	109.80934	5.92944	109.97053		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,617.63000	1.61763	1,534.820	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,695.26000	1.69526	1,773.640	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,579.16000	1.57916	1,497.600	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,736.73000	1.73673	1,816.360	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,598.32000	1.59832	1,516.140	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,715.91000	1.71591	1,794.920	4.65	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.18878	112.12050	6.16756	112.23327		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,448.47000	5.44847	5,337.010	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			24.11000	0.02411	25.420	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.24601	109.64337	6.22007	109.77551		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,570.36000	5.57036	5,451.270	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			279.91000	0.27991	292.960	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.28939	110.99775	6.25347	111.17402		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,252.84000	2.25284	2,157.300	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,073.58000	2.07358	2,154.310	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,280.11000	2.28011	2,183.940	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,051.84000	2.05184	2,131.940	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,307.54000	2.30754	2,210.730	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,030.29000	2.03029	2,109.750	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			4.91530	105.26564	4.88132	105.30537		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			283.94000	0.28394	256.200	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			86.93000	0.08693	98.920	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82657	102.95878	4.76374	103.01596		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			266.99000	0.26699	238.540	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			270.39000	0.27039	299.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.64225	104.23072	4.49962	104.32855		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			84.82000	0.08482	67.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			851.46000	0.85146	932.290	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			86.10000	0.08610	68.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			845.79000	0.84579	926.410	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			87.39000	0.08739	69.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			840.13000	0.84013	920.540	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			6.47168	106.65116	6.45098	106.77198		7.18	0.00	0	19,131.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,374.05000	6.37405	6,254.480	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			28.40000	0.02840	29.650	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.53412	104.48904	6.50935	104.62863		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,540.89000	6.54089	6,413.710	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			292.65000	0.29265	305.060	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58529	105.77987	6.55201	105.96174		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,214.36000	2.21436	2,124.230	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,829.37000	2.82937	2,921.110	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,239.21000	2.23921	2,148.440	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,799.13000	2.79913	2,890.230	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,264.23000	2.26423	2,172.830	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,769.10000	2.76910	2,859.570	7.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.66386	101.22445	6.63844	101.38669		8.47	0.00	0	9,445.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,977.23000	1.97723	1,864.890	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			888.55000	0.88855	938.450	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,422.80000	5.42280	5,267.160	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			100.52000	0.10052	107.120	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,553.89000	6.55389	6,394.680	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			46.59000	0.04659	49.620	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.72838	102.62641	6.69918	102.80737		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			686.74000	0.68674	642.280	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,142.88000	5.14288	5,279.380	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,850.80000	6.85080	6,689.930	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			414.07000	0.41407	434.160	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.77858	100.50074	6.74179	100.72304		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,563.60000	2.56360	2,451.810	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,120.88000	3.12088	3,231.390	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,591.39000	2.59139	2,478.840	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,087.78000	3.08778	3,197.530	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,535.98000	2.53598	2,424.950	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,154.21000	3.15421	3,265.480	8.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			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

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			8.09972	81.35125	8.06532	81.65633		17.61	0.00	0	7,401.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,858.32000	7.85832	7,571.920	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			241.79000	0.24179	260.470	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.17170	82.47806	8.13481	82.80047		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,738.17000	8.73817	8,472.890	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,222.01000	1.22201	1,279.140	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.23040	80.35479	8.18895	80.71279		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,095.53000	4.09553	3,918.000	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,848.85000	5.84885	6,029.320	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,132.97000	4.13297	3,954.410	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,796.76000	5.79676	5,976.200	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,170.33000	4.17033	3,990.740	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,744.74000	5.74474	5,923.150	18.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			153.70323	153.70323	153.69969	153.69969			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,709.69000	8.70969	8,713.230		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			8,699.69000	8.69969	8,703.230		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			8,689.69000	8.68969	8,693.230		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			122.22336	122.22336	122.23283	122.23283			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			242.83000	0.24283	233.360		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			232.83000	0.23283	223.360		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			222.83000	0.22283	213.360		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.63995	125.63995	125.64098	125.64098			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,650.98000	3.65098	3,649.950		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,640.98000	3.64098	3,639.950		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,630.98000	3.63098	3,629.950		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			7.87630	92.85719	7.85202	93.07658		15.36	0.00	0	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,820.17000	1.82017	1,704.790	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,750.42000	2.75042	2,854.430	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,310.61000	8.31061	8,100.430	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			203.11000	0.20311	212.320	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.95214	94.14338	7.92540	94.38098		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,211.54000	9.21154	9,010.310	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,102.64000	1.10264	1,139.010	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.01101	91.77142	7.97954	92.04743		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,270.50000	4.27050	4,127.630	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,509.10000	5.50910	5,642.240	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,309.46000	4.30946	4,165.790	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,458.49000	5.45849	5,590.830	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			4,348.63000	4.34863	4,204.150	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,408.21000	5.40821	5,539.740	16.24	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			8.12394	83.29522	8.08444	83.66743			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			901.22000	0.90122	1,273.430		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			805.03000	0.80503	1,177.240		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			709.02000	0.70902	1,081.230		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
RAIN	On	17/09/2012	Foreign Exchange Future			16,338.66000	16,338.66000	16,314.24000	16,314.24000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32370	1.32370	1.32360	1.32360		14.69	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			121.78520	0.01218	116.084	15.15	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			185.78520	0.01858	179.084	15.15	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.33080	1.33080	1.33100	1.33100		15.32	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			402.57980	0.04026	400.106	15.95	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			492.57980	0.04926	492.106	15.95	0.00	0	0.00
Total for Derivatives :												397,688,880.10	23,063	1 526 797.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.25839	100.00000	11.17676			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.14830	100.00000	22.99577			0.00	0	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	10.10833	100.00000	10.03504			0.00	0	7,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.87800	5.00000	127.82653			0.00	0	38,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.36035	100.00000	23.20642			0.00	0	17,295,700.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.06377	100.00000	35.82222			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.33465	100.00000	9.26697			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.76206	100.00000	15.65820			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.29907	100.00000	44.97065			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.86547	100.00000	32.16901			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.09566	100.00000	19.94997			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.21230	100.00000	31.97877			4,000,000,000,000.00	40,000,000	12,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.44617	100.00000	12.35592			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.33844	100.00000	9.27075			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.14559	100.00000	9.07928			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.27915	100.00000	9.21187			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.58760	100.00000	28.39924			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.47980	100.00000	20.33133			0.00	0	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	30.80922	100.00000	30.60622			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.39801	100.00000	24.22112			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.42632	100.00000	19.80177			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.77401	100.00000	11.68865			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.50309	100.00000	73.08625			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	57.02444	100.00000	56.64870			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	47.14695	100.00000	46.80512			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	85.88242	100.00000	85.29819			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	89.25081	100.00000	88.81686			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	75.61701	100.00000	74.72037			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.11567	100.00000	40.83481			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.67961	100.00000	19.54518			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.58272	8.00000	92.50102			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.40691	100.00000	21.26585			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.27960	100.00000	17.15433			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.98111	9.58000	101.90243			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.32182	100.00000	12.23249			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.83687	100.00000	11.72635			200,000,000,000.00	2,000,000	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.53114	4.50000	101.46941			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.99728	100.00000	5.95610			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.39143	100.00000	20.25141			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.28195	100.00000	5.24567			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	95.87742	100.00000	95.32452			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.69542	100.00000	5.65631			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.39265	100.00000	2.37910			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.39265	100.00000	2.37910			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.02462	6.82500	99.96924			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.07112	100.00000	7.03095			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.54431	100.00000	11.46061			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.04975	100.00000	11.98016			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.90829	100.00000	23.75627			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	10.99108	100.00000	10.92795			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.41050	100.00000	10.35054			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.25175	100.00000	21.12900			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.34412	100.00000	20.22629			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.02962	100.00000	8.94530			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.83722	100.00000	8.75471			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.34837	100.00000	19.23631			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.77269	100.00000	23.66084			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.31177	100.00000	15.10426			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.77990	100.00000	17.67692			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.05701	100.00000	16.95822			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.73075	100.00000	16.63385			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.23479	100.00000	9.14258			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.53141	100.00000	20.20111			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.87895	100.00000	59.53878			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.50795	100.00000	11.35680			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.59261	100.00000	14.50809			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.69155	100.00000	13.61225			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.15495	95.66000	2.12583			0.00	0	230,000,000.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.78201	100.00000	2.64452		11,000,000,000,000.00	110,000,000	0	110,000,000.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.51136	100.00000	3.46524			0.00	0	90,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.61908	100.00000	15.51617			0.00	0	13,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.87040	100.00000	21.72630			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.43135	100.00000	10.36224			0.00	0	10,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	13.17201	100.00000	13.08523			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	19.06303	100.00000	18.93742			0.00	0	3,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.05956	100.00000	32.83256			0.00	0	1,000,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.84510	4.00000	118.77762			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.01953	100.00000	5.97840			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.33937	100.00000	3.31656			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	59.93569	100.00000	59.50116			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	66.57451	100.00000	66.09184			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	66.93174	100.00000	66.44649			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.76730	100.00000	21.60949			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	56.53443	100.00000	56.12007			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	61.98813	100.00000	61.53871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	56.53443	100.00000	56.12007			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	59.19629	100.00000	58.76711			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	66.23994	100.00000	65.80348			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	99.82266	13.50000	99.71641			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.76773	100.00000	17.63891			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.00820	100.00000	17.87764			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.42282	100.00000	21.26751			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	92.56528	100.00000	91.87791			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	45.76952	100.00000	45.43769			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	45.72031	100.00000	45.38884			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.52727	100.00000	17.40020			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.44303	100.00000	1.43486			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	89.74412	100.00000	89.10310			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	89.74412	100.00000	89.10310			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	39.25921	100.00000	38.97459			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.10908	100.00000	44.78204			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.60625	100.00000	14.52327			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	89.51164	100.00000	88.87074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.26550	100.00000	12.19601			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.26550	100.00000	12.19601			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	46.37652	100.00000	46.04029			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.12707	100.00000	16.01015			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.08404	100.00000	16.96018			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.70047	100.00000	15.58664			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.98871	100.00000	15.87280			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.11554	100.00000	15.99870			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.22945	100.00000	10.16205			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.22945	100.00000	10.16205			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.28335	100.00000	10.21559			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.46988	100.00000	15.35772			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.28335	100.00000	10.21559			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.17556	100.00000	10.10851			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.59500	100.00000	23.46134			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.25515	100.00000	24.07929			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	99.05820	100.00000	98.27822			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.00740	100.00000	45.67384			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	15.13842	100.00000	15.02867			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.00740	100.00000	45.67384			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	99.05820	100.00000	98.27822			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.06287	100.00000	9.98991			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.05436	100.00000	9.98146			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.06620	100.00000	9.99322			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.82219	100.00000	9.75098			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	45.59726	100.00000	45.26669			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.31213	100.00000	10.23736			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	92.22094	100.00000	91.54450			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	63.21396	100.00000	62.75566			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	92.22094	100.00000	91.54450			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.37038	100.00000	12.28069			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.33551	100.00000	32.10108			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.39426	100.00000	39.13469			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.18822	100.00000	40.88961			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.23293	100.00000	8.17324			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.24410	100.00000	8.18433			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.30312	100.00000	7.26164			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.66475	100.00000	41.36268			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.05645	100.00000	4.02957			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.85915	100.00000	4.92695			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.13275	100.00000	6.09800			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.83264	100.00000	4.18902			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.94016	100.00000	4.34928			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.64229	100.00000	9.47636			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.62713	100.00000	27.42683			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.62713	100.00000	27.42683			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.66475	100.00000	41.36268			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.20277	100.00000	27.00555			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.50794	100.00000	24.17367			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.45920	100.00000	24.11075			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.51545	100.00000	9.31894			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.52484	100.00000	10.44771			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.50569	100.00000	9.30684			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.06776	100.00000	10.00142			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	97.35450	100.00000	98.47139			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.12166	100.00000	10.05497			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.50794	100.00000	24.17367			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.47809	100.00000	12.37639			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.86153	100.00000	11.60684			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.67156	100.00000	9.51268			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.62377	100.00000	43.30403			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.36394	100.00000	30.39981			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.17683	100.00000	30.16221			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.36111	100.00000	9.67627			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	39.92329	100.00000	39.63385			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.49633	100.00000	16.62686			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.36126	100.00000	16.46234			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.62347	100.00000	16.78171			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.34353	100.00000	9.65524			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.03597	100.00000	9.28723			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.52017	100.00000	16.65589			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.60758	100.00000	16.76235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	8.74630	100.00000	11.59910			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.89041	100.00000	14.20179			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.55990	100.00000	16.70429			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.49991	100.00000	34.58979			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.86668	100.00000	23.05388			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.38979	100.00000	31.78520			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.15477	100.00000	13.09289			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.06169	100.00000	10.84187			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.66127	1.75000	102.62650			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.57877	100.00000	18.15426			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	85.92845	100.00000	85.35432			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.59619	100.00000	18.17640			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.99460	100.00000	10.75831			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.88507	100.00000	9.71738			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.39366	100.00000	9.10720			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	85.97141	100.00000	85.39700			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	44.81119	100.00000	46.65364			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.37739	100.00000	25.61896			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	85.62360	100.00000	85.05151			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.42615	100.00000	18.24668			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.45938	100.00000	10.53489			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.05495	100.00000	9.99952			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	6.80618	100.00000	8.84898			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	7.95425	100.00000	10.04052			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.68540	100.00000	8.69773			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	82.93435	100.00000	82.39698			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	82.91054	100.00000	82.37332			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	69.96522	100.00000	69.50170			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.38099	100.00000	2.36373			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.92805	100.00000	19.78358			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.60966	100.00000	20.46024			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.06407	100.00000	20.91136			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.19357	100.00000	13.10664			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.69858	100.00000	15.59458			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.49186	100.00000	25.30705			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.11321	100.00000	21.41257			0.00	0	18,106,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.47181	100.00000	24.29440			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.70050	100.00000	15.59649			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.38765	100.00000	6.34379			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.24165	100.00000	35.00944			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.98318	100.00000	10.90356			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.69529	100.00000	14.59794			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.63258	100.00000	16.47728			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.03044	100.00000	8.94612			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.05840	100.00000	44.63768			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.05788	100.00000	23.89850			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.72665	100.00000	10.64888			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.52308	100.00000	46.18579			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.63300	100.00000	52.28619			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.55423	100.00000	23.38345			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.64292	100.00000	29.44653			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.68812	100.00000	15.58419			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.81588	100.00000	40.51996			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.60865	100.00000	18.47373			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	66.98694	100.00000	66.50129			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	19.46551	100.00000	19.32438			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	19.43175	100.00000	19.29087			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	14.73464	100.00000	14.62782			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	19.33047	100.00000	19.19032			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	14.99670	100.00000	14.88796			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	18.48084	100.00000	18.34685			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	18.48084	100.00000	18.34685			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	16.37401	100.00000	16.25530			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	16.83357	100.00000	16.71153			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	18.05716	100.00000	17.92625			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.46551	100.00000	19.32438			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	17.43675	100.00000	17.31033			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	101.56184	8.00000	101.49628			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	14.38544	100.00000	14.28115			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	14.38544	100.00000	14.28115			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	14.38544	100.00000	14.28115			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	25.78228	100.00000	25.59536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On	31/03/2013	Spot Bond			100.00000	65.24360	100.00000	64.77058			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	17.12479	100.00000	17.00064			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.11152	100.00000	12.98639		200,000,000,000.00	0.00	2,000,000	1,000,000.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	13.72858	100.00000	13.59756			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			100.00000	11.04777	100.00000	13.91742			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.05538	100.00000	21.89548			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	20.56044	100.00000	20.41138			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	18.41716	100.00000	18.28363			0.00	0	0.00
BAYB05	On	30/06/2019	Spot Bond			100.00000	13.09565	100.00000	17.04391			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	5.05547	100.00000	5.02683			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.25624	100.00000	22.09489			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.25569	100.00000	20.10883			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.50351	100.00000	12.41286			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.50351	100.00000	12.41286			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.11734	100.00000	15.00774			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.09891	100.00000	13.00395			0.00	0	0.00
BCJ01	On	10/03/2013	Spot Bond			100.00000	66.66667	100.00000	66.66656			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	26.91636	100.00000	26.72121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	18.76217	100.00000	18.62614			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.00665	100.00000	3.98025			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.42218	100.00000	9.36866			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.52093	100.00000	10.46117			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.19678	100.00000	11.12260			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.69236	100.00000	29.47709			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	65.15710	100.00000	64.68472			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.61352	100.00000	39.32632			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	39.19495	100.00000	38.91078			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	65.84525	100.00000	65.36787			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	40.72780	100.00000	40.43252			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	65.37725	100.00000	64.90327			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.63499	100.00000	7.57903			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	23.97522	100.00000	23.80140			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	22.78515	100.00000	22.57241			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	56.15368	100.00000	55.78368			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	11.05151	100.00000	10.97139			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.10610	100.00000	11.02558			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.26988	100.00000	11.18818			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.81581	100.00000	11.73014			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.36174	100.00000	12.27212			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.89034	100.00000	13.78963			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.98173	100.00000	3.95286			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.23064	100.00000	9.16372			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.60945	100.00000	9.53977			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.77180	100.00000	9.70095			0.00	0	2,000,000.00
BG32A4	On	30/10/2016			100.00000	9.82591	100.00000	9.75467			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.47529	100.00000	10.39934			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.34113	100.00000	11.25891			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.49328	100.00000	2.47521			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.49328	100.00000	2.47521			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	9.98930	100.00000	9.91687			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	10.65873	100.00000	10.58145			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	10.84129	100.00000	10.76270			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	102.86011	8.00000	107.18396			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	11.38900	100.00000	11.30643			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	12.36272	100.00000	12.27308			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.77973	100.00000	1.76682			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.77973	100.00000	1.76682			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.16966	100.00000	29.97087			0.00	0	5,100,000.00
BIDC14	On	26/10/2012			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	49.65986	1,000.00000	47.71242			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	53.84369	100.00000	53.53781			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.35080	100.00000	11.26851			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.63939	100.00000	6.59125			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.00678	100.00000	6.95598			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	11.37064	100.00000	11.28820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.69800	100.00000	11.61319			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.29319	100.00000	12.20407			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.77319	100.00000	14.66608			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.72490	100.00000	13.62539			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	67.47418	100.00000	66.98500			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.21307	100.00000	64.74028			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	83.09793	100.00000	82.55123			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.14720	100.00000	47.15807			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.21045	100.00000	8.15093			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	89.23617	100.00000	88.60028		29,875,900,000,000.00	298,759,000	134,079,500.00	
CBL06	On	02/11/2014	Spot Bond			100.00000	32.64140	100.00000	32.42632			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.80088	100.00000	21.65723			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.53855	100.00000	13.44040			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.08828	100.00000	28.87739			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.53625	100.00000	18.41412			0.00	0	17,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.67944	8.00000	115.60427			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.84245	100.00000	12.74935			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.73256	8.00000	118.65666			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	17.26397	100.00000	17.10277			100,000,000,000.00	1,000,000	500,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.18607	100.00000	14.09260			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.37083	100.00000	0.36596			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.37242	4.00000	102.30697			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.98844	100.00000	14.88915			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.18462	100.00000	14.09065			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.56005	100.00000	16.45093			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.94525	100.00000	13.35123			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.59640	12.05000	101.53119			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	86.64736	100.00000	86.05659			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.34071	100.00000	35.08448			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.25425	100.00000	25.07115			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.38580	100.00000	85.78866			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.35245	100.00000	18.17922			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	98.87080	100.00000	98.09228			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.16443	100.00000	68.66298			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.50732	100.00000	37.23538			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	66.96151	100.00000	66.47604			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	66.96151	100.00000	66.47604			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	66.96151	100.00000	66.47604			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	56.50943	100.00000	56.09525			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	66.99128	100.00000	66.50559			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	66.69359	100.00000	66.21006			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	66.45544	100.00000	65.97363			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	57.09150	100.00000	56.67759			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.07655	100.00000	20.92375			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	65.23047	100.00000	64.75755			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	20.94190	100.00000	20.79006			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	45.80234	100.00000	45.47026			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	45.51524	100.00000	45.18526			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	21.65367	100.00000	21.49669			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	57.20459	100.00000	56.78987			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	57.03596	100.00000	56.62245			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	56.95953	100.00000	56.54205			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	67.05081	100.00000	66.56470			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	66.84243	100.00000	66.35782			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.08943	100.00000	45.75528			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	58.10700	100.00000	57.72413			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.32859	13.64000	105.21474			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	53.94582	100.00000	53.59037			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	58.63814	100.00000	58.21302			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	84.20968	100.00000	83.64069			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.84239	100.00000	34.58979			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.44285	100.00000	47.09890			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.44285	100.00000	47.09890			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	62.42723	100.00000	61.97463			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.40627	100.00000	21.25107			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.82153	100.00000	15.70683			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.60246	100.00000	15.48935			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.70047	100.00000	15.58664			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.92291	100.00000	33.67697			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.06484	100.00000	83.49683			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	64.97048	100.00000	64.49944			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.36563	100.00000	64.89173			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.10994	100.00000	64.63789			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.10994	100.00000	64.63789			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.95305	100.00000	31.72138			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.05771	100.00000	12.73378			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66748	100.00000	66.66746			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66748	100.00000	66.66746			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.40747	100.00000	13.31026			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.89335	100.00000	11.81499			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.40747	100.00000	13.31026			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.27625	100.00000	12.18726			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.31892	100.00000	36.05560			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.54113	100.00000	41.29014			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.13417	2.76000	100.11179			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.94164	100.00000	12.84781			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.93814	2.76000	105.88857			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.22358	8.25000	100.15645			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.63105	100.00000	37.35822			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.40747	100.00000	13.31026			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.40747	100.00000	13.31026			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.47723	100.00000	3.45348			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.55248	2.40000	110.50409			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.31430	100.00000	15.91633			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.45356	100.00000	65.97177			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.03140	100.00000	66.32827			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.53386	100.00000	67.17350			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.03488	100.00000	48.24708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	22.30884	100.00000	22.14709			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	22.39896	100.00000	22.23657			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	103.38430	8.52000	103.31361			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	22.62401	100.00000	22.45999			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.52363	100.00000	22.36033			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.23348	100.00000	10.15929			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.23348	100.00000	10.15929			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.36201	8.64500	103.29033			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.36201	8.64500	103.29033			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	37.26657	100.00000	36.99638			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	38.72449	100.00000	38.44374			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.58518	100.00000	13.49517			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.33581	100.00000	12.19880			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.15158	100.00000	13.21697			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	65.65493	100.00000	65.17892			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	65.66919	100.00000	65.19308			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.11412	100.00000	21.95380			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.11412	100.00000	21.95380			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On	20/06/2014			100.00000	36.00942	100.00000	38.83859			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	88.71662	100.00000	88.08892			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	62.81569	100.00000	62.36027			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	62.81569	100.00000	62.36027			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	13.00312	100.00000	12.92604			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.26612	100.00000	9.19894			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	86.04861	100.00000	85.45790			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	8.75215	100.00000	10.14418			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.90086	100.00000	19.75658			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.50246	100.00000	9.43356			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.42303	9.35000	100.34825			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.42303	9.35000	100.34825			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	19.85265	100.00000	19.70872			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	19.87065	100.00000	19.72659			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.83163	100.00000	13.73136			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.78070	100.00000	13.68079			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.69362	100.00000	16.57259			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.54642	100.00000	13.44821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015	Spot Bond			100.00000	17.94020	100.00000	17.81013			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	17.94020	100.00000	17.81013			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	17.94020	100.00000	17.81013			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	17.94020	100.00000	17.81013			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	17.94020	100.00000	17.81013			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	18.13805	100.00000	18.00654			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	10.50847	100.00000	10.43228			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	104.39635	9.65000	104.31618			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.32706	100.00000	34.36006			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	27.46001	100.00000	27.26093			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	63.81950	100.00000	63.22361			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.63516	100.00000	30.41306			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.63516	100.00000	30.41306			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017	Spot Bond			100.00000	10.78752	100.00000	10.68680			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.52813	100.00000	12.66830			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.01673	100.00000	12.92236			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.96581	100.00000	14.45892			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.89876	100.00000	10.63893			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.85083	100.00000	10.57924			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.89876	100.00000	10.63893			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.64721	100.00000	9.55714			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.30517	100.00000	11.19961			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.26988	100.00000	11.16465			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	8.87959	100.00000	10.61506			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	19.32316	100.00000	21.64181			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.12622	100.00000	7.88001			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	18.19693	100.00000	18.02703			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	17.76511	100.00000	17.59923			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	13.68967	100.00000	15.84392			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	8.69601	100.00000	10.84635			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	8.27986	100.00000	10.29205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017	Spot Bond			100.00000	8.27986	100.00000	10.29205			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	8.26034	100.00000	10.26053			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.78916	100.00000	9.66058			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.82030	100.00000	1.79639			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.15932	100.00000	18.03967			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.15932	100.00000	18.03967			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	66.11279	100.00000	65.67479			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	81.77417	100.00000	81.23500			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	81.76410	100.00000	81.22500			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	103.76527	100.00000	103.17001			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.34358	100.00000	99.65457			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	81.75907	100.00000	81.22000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	68.14341	100.00000	67.76900			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	59.92454	100.00000	59.49009			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	59.92454	100.00000	59.49009			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.23922	100.00000	8.17949			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	65.97131	100.00000	65.53426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	65.98623	100.00000	65.54908			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	81.76410	100.00000	81.22500			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	81.76410	100.00000	81.22500			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.11997	100.00000	13.02381			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	68.45501	100.00000	68.00149			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.19678	100.00000	11.12260			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00197	100.00000	0.00196			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00220	100.00000	0.00218			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	99.31893	100.00000	98.53069			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	99.36436	100.00000	98.57575			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	99.34489	100.00000	98.55644			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	135.32819	100.00000	137.13409			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	99.38706	100.00000	98.59828			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.58806	100.00000	11.52240			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.58806	100.00000	11.52240			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.58675	100.00000	11.50274			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.58675	100.00000	11.50274			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.43067	100.00000	12.31719			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.90896	100.00000	11.66603			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.09045	100.00000	10.87768			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	62.79014	100.00000	62.20386			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.18150	100.00000	10.99109			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.71004	100.00000	10.56784			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	21.05426	100.00000	20.91554			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	67.50684	100.00000	67.05962			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.02738	100.00000	11.94770			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.14583	100.00000	15.04550			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.70390	100.00000	19.57336			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.80135	100.00000	15.69723			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	78.06023	100.00000	77.58998			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.21269	5.86800	103.16418			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.19937	7.17500	99.14188			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.20895	100.00000	9.14219			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.62933	100.00000	19.48546			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL006	On	10/09/2012	Spot Bond			100.00000	68.62000	100.00000	99.18479			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	17.51685	100.00000	17.28677			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	98.06636	100.00000	97.30417			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	98.24623	100.00000	97.48266			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	67.99413	100.00000	67.54245			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	97.16167	100.00000	96.41428			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	98.01870	100.00000	97.25690			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	98.01870	100.00000	97.25690			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	98.01393	100.00000	97.25217			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	97.76615	100.00000	97.00632			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	97.06660	100.00000	96.31801			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.07008	100,000.00000	0.87373			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	25.01141	100.00000	24.68290			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	44.44435	100.00000	44.44427			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	51.82887	100.00000	51.48736			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.21056	100.00000	22.06342			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	10.40809	100.00000	10.33951			242,000,000,000.00	2,420,000	82,950,494.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.33192	100.00000	10.26385			200,000,000,000.00	2,000,000	188,738,260.00
DVF12	On	13/10/2012	Spot Bond			100.00000	93.23893	100.00000	92.54138			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.88780	100.00000	14.78970			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.62681	100.00000	17.49902			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.21126	100.00000	21.01104			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	8.94850	100.00000	8.86403			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.77515	100.00000	3.73951			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.59264	100.00000	1.57761			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.80424	100.00000	15.69571			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.13750	2.55000	103.09111			0.00	0	17,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.78520	100.00000	11.70754			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	16.13502	100.00000	16.02871			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.85170	8.00000	118.77572			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.30395	100.00000	15.19300			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	86.74031	100.00000	86.14210			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	75.00002	100.00000	75.00000			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ179U	On	13/09/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
EQ180U	On	13/11/2012			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
EQ181U	On	03/12/2012			100.00000	83.50899	100.00000	82.95473			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	28.21219	100.00000	28.01949			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	24.04776	100.00000	23.88930			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	18.84293	100.00000	18.70632			0.00	0	10,000,000.00
EQS05	On	25/04/2017			100.00000	9.44775	100.00000	11.93505			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012			100.00000	85.80766	100.00000	85.21725			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	21.17766	100.00000	21.02412			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	86.06055	100.00000	85.46839			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	28.02928	100.00000	27.82607			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	86.16592	100.00000	85.57304			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	28.69941	100.00000	28.49133			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	57.43703	100.00000	57.02062			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	27.56858	100.00000	27.36870			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	15.47527	100.00000	15.36307			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	57.45255	100.00000	57.03602			0.00	0	0.00
ES15	On	30/08/2015			100.00000	16.24195	100.00000	16.13376			0.00	0	60,142,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	103.59614	9.25000	103.51939			149,368,944,500.00	16,147,994	783,873,997.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.25407	10.00000	101.17355			34,034,260,000.00	3,403,426	278,201,713.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.44511	7.85000	103.37984			43,265,447,700.00	5,511,522	59,700,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.90001	7.50000	99.84007			1,515,308,700,000.00	202,041,160	717,730,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.07406	100.00000	15.86293			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.33334			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.24615	100.00000	11.16462			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.94389	100.00000	10.86455			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	58.08017	100.00000	57.65909			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	58.21011	100.00000	57.78809			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.22538	8.37500	100.15768			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	58.85982	100.00000	58.43309			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	31.13042	100.00000	30.92530			0.00	0	20,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.73351	100.00000	10.66240			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	87.93921	100.00000	87.31699			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	82.00892	100.00000	81.46820			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.59678	100.00000	11.90899			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.65036	100.00000	9.49361			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	10.27445	100.00000	10.19996			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.90002	100.00000	14.80131			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.88724	100.00000	10.80831			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.13793	100.00000	40.85694			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	56.36974	100.00000	55.99831			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.38375	100.00000	3.36063			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389		600,000,000,000.00	6,000,000	3,000,000.00	
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.73128	100.00000	3.70656			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.25827	100.00000	4.23006			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33507	100.00000	0.33317			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02229	100.00000	0.02217			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02055	100.00000	0.02043			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	34.96548	100.00000	34.73384			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	60.68754	100.00000	60.24756			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	13.34269	100.00000	13.24595			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	35.48497	100.00000	35.27464			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	31.61131	100.00000	31.42394			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.01673	100.00000	12.92236			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.01673	100.00000	12.92236			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.51369	100.00000	9.44396			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.82319	100.00000	12.73022			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.70069	100.00000	12.60861			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	56.39418	100.00000	55.98532			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.81360	100.00000	16.17154			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	11.13749	100.00000	11.05674			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	12.12351	100.00000	12.03561			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	35.22807	100.00000	34.97266			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.86508	100.00000	8.77515			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.37363	100.00000	9.26739			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.67193	100.00000	15.99411			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	12.09345	100.00000	12.00577			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	14.37813	100.00000	14.27389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120 On	20/06/2017	Spot Bond			100.00000	15.40022	100.00000	15.28857			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.57639	100.00000	11.49246			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.99529	100.00000	12.90108			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.83115	100.00000	16.70912			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.26766	100.00000	11.15643			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.40887	100.00000	7.31374			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.94576	100.00000	13.79032			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.37445	100.00000	16.19194			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.75049	100.00000	12.60837			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.51343	100.00000	13.36281			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.62423	100.00000	15.45008			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.59425	100.00000	14.43159			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.24729	100.00000	16.06620			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	17.16282	100.00000	16.97152			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.54569	100.00000	15.36046			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	15.05027	100.00000	14.86318			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.61961	100.00000	13.45031			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.39171	100.00000	13.22526			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On	20/09/2017			100.00000	16.48091	100.00000	16.27606			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	16.29101	100.00000	16.08851			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.77192	100.00000	15.57588			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	16.47499	100.00000	16.26096			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.46084	100.00000	13.26538			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.96006	100.00000	11.77385			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.15617	100.00000	9.99804			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.33402	100.00000	16.05450			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	15.70531	100.00000	15.12690			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.62568	100.00000	6.38166			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.73969	100.00000	2.70122			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	6.11377	100.00000	5.74827			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.54007	100.00000	35.30462			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.56754	100.00000	30.34593			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.90394	100.00000	19.75963			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.39225	100.00000	16.27341			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.62085	100.00000	42.31186			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.53573	6.90500	101.47872			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	9.27658	100.00000	8.94593			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	69.39163	100.00000	68.99811			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	63.25996	100.00000	62.80133			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	32.48014	100.00000	32.24466			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.58115	100.00000	9.51168			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.64721	5.87500	100.59971			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.95573	100.00000	12.86180			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	13.06306	100.00000	12.96835			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.97265	100.00000	4.93988			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.53099	100.00000	24.39202			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.55690	100.00000	4.52688			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.37593	100.00000	6.33391			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.34813	100.00000	98.55965			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.46358	100.00000	12.39297			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.39164	100.00000	98.60903			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.69967	100.00000	10.62210			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.11817	100.00000	19.05768			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.29762	100.00000	19.28241			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	14.77699	100.00000	17.37804			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.08270	4.73000	106.01625			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	99.86137	100.00000	99.07507			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.96589	100.00000	17.61461			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.57235	100.00000	11.48844			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.88417	100.00000	12.79077			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	28.25850	100.00000	28.05362			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.64918	100.00000	14.54297			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.19600	100.00000	14.09308			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	98.92434	100.00000	98.14541			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	98.91217	100.00000	98.13334			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.00031	100.00000	64.61501			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.00484	100.00000	64.61952			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.02294	100.00000	64.63750			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.30659	100.00000	65.82587			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.32631	100.00000	10.26510			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	12.91680	100.00000	14.68128			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.31573	100.00000	10.25458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	19.38386	100.00000	19.26897			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	13.35700	100.00000	15.21052			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.42418	100.00000	13.32685			0.00	0	7,500,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	59.29699	100.00000	58.86708			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	61.68672	100.00000	61.23949			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	59.36672	100.00000	58.93631			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	61.76181	100.00000	61.31404			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	59.53837	100.00000	59.10672			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	59.59201	100.00000	59.15997			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	60.15525	100.00000	59.71912			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	60.84722	100.00000	60.40609			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	61.28172	100.00000	60.83743			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.76317	100.00000	22.58233			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	55.49798	100.00000	55.09121		7,548,000,000,000.00	75,480,000	18,870,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.31275	100.00000	30.09298		600,000,000,000.00	6,000,000	3,000,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.08165	100.00000	16.92215			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.52052	100.00000	13.42249		1,000,000,000,000.00	10,000,000	9,385,700.00	
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.24728	100.00000	9.16093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.79594	100.00000	7.73942			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.41654	100.00000	10.35737			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.05804	100.00000	3.03789			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.62223	100.00000	7.56697			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.30229	100.00000	3.27973			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.39991	100.00000	12.31001			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.09916	100.00000	11.01870			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	90.44571	100.00000	89.78712			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	60.45028	100.00000	60.01201			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.52082	100.00000	7.46629			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.66640	100.00000	45.33532			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.61591	2.00000	103.57390			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	64.22374	100.00000	63.75812			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.74280	100.00000	65.26615			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.05558	100.00000	54.54152			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On	09/11/2024	Spot Bond			100.00000	0.83596	100.00000	0.82816			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.26307	100.00000	13.13787			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.09950	100.00000	52.59829			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.78496	100.00000	65.95777			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.36889	100.00000	7.30009			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	13.88695	100.00000	13.75729			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	13.48769	100.00000	17.23676			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.84294	100.00000	32.33694			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.11014	100.00000	15.95972			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.44245	100.00000	30.03824			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	54.60347	100.00000	53.87044			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.11528	100.00000	26.93367		4,600,000,000,000.00	46,000,000	2,000,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	24.92083	100.00000	24.75662		6,760,000,000,000.00	67,600,000	68,459,286.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	96.57237	9.00000	100.48607			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	101.90580	8.00000	106.07459			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.56673	100.00000	15.46360			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.91370	9.00000	101.86460		414,000,000,000.00	46,000,000	29,200,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	13.18494	100.00000	13.09758		500,000,000,000.00	5,000,000	5,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	9.92808	100.00000	9.86267			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.12922	100.00000	11.05549			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.91391	100.00000	13.24102			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.47369	100.00000	17.31053			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.92359	9.48500	103.84468			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.36262	100.00000	70.96468			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	76.37229	100.00000	75.92215			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.10248	100.00000	71.70117			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	90.27594	100.00000	89.62802			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	85.29457	100.00000	84.70903			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	54.43311	100.00000	53.71814			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166	On	15/02/2013			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.37863	100.00000	8.31788			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.45142	100.00000	10.37565			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	85.32610	100.00000	84.74035			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	85.34714	100.00000	84.76123			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	85.39970	100.00000	84.81343			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	85.58892	100.00000	85.00136			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.69549	100.00000	24.43956			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.39611	100.00000	10.32073			0.00	0	3,500,000.00
GRT03	On	15/10/2015			100.00000	13.93574	100.00000	13.83472			0.00	0	1,000,000.00
GRT04	On	15/09/2016			100.00000	9.59300	100.00000	9.52344			0.00	0	3,800,000.00
GRT05	On	25/01/2015			100.00000	21.27678	100.00000	21.12252			0.00	0	1,344,990.00
GSIZ16	On	23/09/2016			100.00000	11.73114	100.00000	11.64610			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	19.14092	100.00000	18.88952			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC01	On	18/10/2012	Spot Bond			100.00000	93.19953	100.00000	92.51087			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	61.31734	100.00000	60.87279			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	61.31734	100.00000	60.87279			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	55.17461	100.00000	54.86203			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	60.98420	100.00000	60.63776			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	62.12201	100.00000	61.67162			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.27864	100.00000	17.15338			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.85348	100.00000	18.71679			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	61.45053	100.00000	61.00501			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	62.26074	100.00000	61.80936			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.64246	100.00000	17.51456			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	19.21730	100.00000	19.07798			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	61.62256	100.00000	61.17579			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	62.51047	100.00000	62.05727			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	18.11024	100.00000	17.97894			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			100.00000	19.68507	100.00000	19.54236			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2013	Spot Bond				100.00000	62.23300	100.00000	61.78181			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	62.84344	100.00000	62.38782			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.68196	100.00000	18.54652			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	62.98217	100.00000	62.52555			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	64.09206	100.00000	63.62739			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.82231	100.00000	10.75100		4,791,022,400,000.00		47,910,224	64,315,587.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.79893	100.00000	6.75389			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.79316	100.00000	6.74815			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.12464	100.00000	10.05792			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.12464	100.00000	10.05792			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.74626	2.00000	100.70541			524,000,000.00	262,000	60,466,896.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.77403	2.25000	100.73114			654,750,000.00	291,000	435,328,221.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.87155	2.50000	100.82529			732,500,000.00	293,000	316,841,616.00
IB42	On 15/06/2017	Spot Bond				100.00000	7.93094	100.00000	7.85689			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.52725	100.00000	17.42768			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	100.72887	100.00000	99.92304			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	81.81849	100.00000	101.49295		600,000,000,000.00		6,000,000	3,000,000.00
IBL11	On 12/03/2015	Spot Bond				100.00000	27.21057	100.00000	27.03128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	68.02765	100.00000	67.53444			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.32171	100.00000	19.18163		400,000,000,000.00	4,000,000	1,000,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	18.32372	100.00000	18.19088			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	65.39152	100.00000	64.91743			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.23893	100.00000	46.21118			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.57878	100.00000	32.34258			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.72196	100.00000	39.46023			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.34683	100.00000	19.21934			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.85001	100.00000	15.74557			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.35569	100.00000	36.11483			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.25554	100.00000	29.04343			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.33466	100.00000	27.13649			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.09933	1.75000	106.05846			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.50776	8.27000	100.44138			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.48508	100.00000	20.33655			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.40948	100.00000	9.34126			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.51240	100.00000	5.47607			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.05804	100.00000	3.03789			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	17.34401	100.00000	17.18207			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.38999	100.00000	9.30232			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.84565	8.76500	103.77265			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.40074	100.00000	16.24761			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	64.98119	100.00000	64.55303			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.35378	100.00000	18.23220			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.35378	100.00000	18.23220			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.55173	5.00000	100.51126			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.27384	100.00000	14.12440			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.03671	100.00000	13.88975			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.83646	100.00000	22.68517			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.08796	100.00000	23.91332			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.08796	100.00000	23.91332			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.96589	100.00000	10.86350			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.22274	100.00000	8.96273			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	60.17188	100.00000	59.21649			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	58.54633	100.00000	57.76038			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	56.54533	100.00000	55.77777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	25.06897	100.00000	24.90379			0.00	0	10,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	49.19903	100.00000	48.49998			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	63.98653	100.00000	63.56492			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.50750	100.00000	15.39507			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	96.52561	100.00000	95.78690			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	94.81935	100.00000	94.10643			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	93.17236	100.00000	92.48390			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.15519			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND240	On	02/10/2012	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
IND241	On	09/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	56.74002	100.00000	55.99476			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	78.41951	100.00000	77.45533			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	57.82825	100.00000	57.40900			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.51148	100.00000	16.39177			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.05716	100.00000	17.92625			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.83357	100.00000	16.71153			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	87.65379	100.00000	87.06154			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	81.78860	100.00000	81.25052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.22430			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.38310	100.00000	10.30782			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.06367	100.00000	71.66257			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.16617	100.00000	25.00015			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.36481	100.00000	11.28240			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	76.50252	100.00000	76.50250			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	100.01523	100.00000	99.21511			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	97.82609	100.00000	98.70161			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.80559	6.50000	100.77017			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	63.54973	100.00000	62.95636			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.51147	100.00000	99.71164			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	61.53480	100.00000	60.96025			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	99.28057	100.00000	98.22064			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	98.92474	100.00000	99.82816			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.14477	100.00000	11.03085			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING166	On	02/01/2013	Spot Bond			100.00000	87.60752	100.00000	85.80736			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	21.97746	100.00000	21.55059			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	89.06197	100.00000	88.42430			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	59.80094	100.00000	59.36738			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.66839	100.00000	40.37354			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.66839	100.00000	40.37354			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.17641	100.00000	42.86337			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.86679	100.00000	41.55994			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.75650	100.00000	25.56977			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.02363	100.00000	20.87120			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.42198	100.00000	38.14037			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.96377	100.00000	16.80538			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.50593	100.00000	11.39850			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.24640	100.00000	9.16006			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.59249	8.80000	103.51939			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.84999	100.00000	38.59399			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.15563	100.00000	15.04575			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.60321	100.00000	15.50041			0.00	0	15,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	21.39377	100.00000	21.23867			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.70218	100.00000	19.55934			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.96643	100.00000	21.82091			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.09783	100.00000	11.01738			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.45634	100.00000	8.39436			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.30476	2.75000	100.28243			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.99532	2.60000	103.94775			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	49.16128	100.00000	48.47871			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.76025	100.00000	8.67846			0.00	0	30,000,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.61496	100.00000	10.47554			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.51433	100.00000	9.38937			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	72.34698	100.00000	71.86769			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.04021	100.00000	64.56866		400,000,000,000.00	0.00	4,000,000	2,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.30377	100.00000	19.17658			0.00	0	3,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.34219	100.00000	10.26721			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.82589	2.60000	102.76901			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.25784	100.00000	45.95055			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	64.50882	100.00000	64.04112			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.75127	100.00000	7.69507			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.08806	100.00000	28.87718			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.70494	100.00000	10.56433			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	88.09502	100.00000	86.84248			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	56.74002	100.00000	55.99476			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	78.29724	100.00000	77.34626			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.32088	100.00000	61.86905			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	61.95434	100.00000	61.50517			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.01179	100.00000	75.56641			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.37180	100.00000	71.96899			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.29597	100.00000	2.26974			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	74.33666	100.00000	73.90110			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.25167	100.00000	68.79288			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.09784	100.00000	17.97860			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.75433	100.00000	41.45161			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.97317	100.00000	17.84287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On	13/08/2017	Spot Bond			100.00000	14.32085	100.00000	14.15992			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	103.89571	100.00000	103.05331			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.25784	100.00000	45.95055			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	56.49051	100.00000	55.74852			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	62.83972	100.00000	62.38412			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	30.72797	100.00000	30.50520			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	56.07029	100.00000	55.66378			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	26.71104	100.00000	26.51738			0.00	0	4,271,400.00
MBF026	On	05/10/2012	Spot Bond			100.00000	95.00412	100.00000	94.27890			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	22.49994	100.00000	22.33681			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028 On	16/04/2015	Spot Bond			100.00000	16.52683	100.00000	16.37252			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	89.66148	100.00000	89.02256			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	89.78825	100.00000	89.14690			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.64968	100.00000	41.34772			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	93.35815	100.00000	92.65971			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	84.52660	100.00000	83.95289			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.67602	100.00000	41.37387			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	85.81215	100.00000	85.22574			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.59570	100.00000	39.30863			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.43195	100.00000	30.21131			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.02301	100.00000	16.69603			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.82908	100.00000	20.67807			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.27188	100.00000	4.24091			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.35379			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.84205	8.00000	108.77209			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	99.19138	100.00000	98.39572			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.97183	100.00000	22.80529			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.12985	100.00000	26.95010			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.19146	100.00000	27.01132			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.57473	100.00000	13.48479			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.00774	100.00000	8.94839			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.86256	100.00000	8.80416			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.69754	8.59000	103.62608			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.67587	9.34000	101.60023			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.79424	10.01000	101.71322			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.70774	100.00000	25.53744			0.00	0	71,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.27078	100.00000	14.16732			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.73805	100.00000	8.67470			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.67492	100.00000	12.58302			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.55519	100.00000	20.41975			0.00	0	31,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.36149	100.00000	16.20704			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.42497	8.78500	102.35281			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	55.68425	100.00000	55.27611			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.22050	8.00000	104.15352			0.00	0	10,700,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.80818	100.00000	31.59860			0.00	0	4,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.72184	100.00000	19.59188			0.00	0	11,985,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017	Spot Bond			100.00000	13.31135	100.00000	13.22364			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	47.36304	100.00000	47.04926			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.18015	100.00000	6.13535			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10574	100.00000	0.10497			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.47348	100.00000	6.42654			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.55347	100.00000	6.50596			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.07349	100.00000	6.02946			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.13749	100.00000	6.09299			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.24415	100.00000	6.19888			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.29748	100.00000	6.25182			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.36148	100.00000	6.31535			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.52148	100.00000	6.47419			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.62813	100.00000	6.58008			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.74546	100.00000	6.69656			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.85213	100.00000	6.80245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020	Spot Bond			100.00000	6.90546	100.00000	6.85539			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.54543	100.00000	7.49072			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.29206	100.00000	8.23195			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10574	100.00000	0.10497			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10574	100.00000	0.10497			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.16611	100.00000	28.95464		680,000,000,000.00	6,800,000	1,700,000.00	
NBK11B	On	27/10/2014	Spot Bond			100.00000	20.77791	100.00000	20.62727			0.00	0	4,935,700.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.65759	100.00000	19.51507			0.00	0	16,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.90491	100.00000	8.84035			0.00	0	5,978,550.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	15.23225	100.00000	15.03218			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.51812	100.00000	8.40623			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	76.77500	100.00000	101.80881			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	23.41850	100.00000	23.26419			0.00	0	26,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.88620	100.00000	15.77103			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	11.71976	100.00000	17.31207			0.00	0	7,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02229	100.00000	0.02217			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.13865	100.00000	61.68815		8,000,000,000,000.00	80,000,000	20,000,000.00	
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.22738	100.00000	24.06687			0.00	0	9,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.38259	100.00000	17.25656			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.88862	100.00000	8.82418			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	38.52176	100.00000	38.26794			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.69388	100.00000	31.46411			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.79864	100.00000	18.67477			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.27218	100.00000	12.18321			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	77.28088	100.00000	76.75022			0.00	0	7,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	90.59879	100.00000	89.94385			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	82.05603	100.00000	81.51500			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.62487	100.00000	25.47929			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.63108	100.00000	42.38956			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.43825	100.00000	24.29980			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.17611	100.00000	23.04481			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.32068	100.00000	20.17335			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	68.06408	100.00000	67.57061			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.96318	100.00000	65.48494			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.76231	100.00000	65.28553			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.76231	100.00000	65.28553			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.76231	100.00000	65.28553			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.83374	100.00000	18.69719			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.21702	100.00000	18.08495			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.84595	100.00000	17.71657			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.25301	100.00000	15.14122			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.72232	100.00000	10.66157			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.89491	100.00000	11.80773			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.56109	100.00000	10.50126			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.28407	100.00000	13.18775			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.97251	100.00000	13.87120			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.20825	100.00000	13.11250			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.82660	100.00000	12.73360			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	94.22759	100.00000	93.75724			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.64368	100.00000	7.60026			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.67930	100.00000	55.27561			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.60394	100.00000	29.42846			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.53904	100.00000	29.36394			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	20.24104	100.00000	19.97228			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On	15/08/2017			100.00000	9.60886	100.00000	9.48265			0.00	0	0.00
NED11	On	17/09/2015			100.00000	23.30161	100.00000	23.14807			0.00	0	5,000,000.00
NED12A	On	14/12/2012			100.00000	100.48156	100.00000	99.67771			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	83.46598	100.00000	82.92516			0.00	0	0.00
NED6	On	20/09/2013			100.00000	53.63606	100.00000	53.28265			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.59992	100.00000	38.34559			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.70668	100.00000	8.64357			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.86535	100.00000	19.73445			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.69687	100.00000	10.61932			0.00	0	0.00
NET41	On	16/02/2013			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.01702	100.00000	8.89729			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.03520	100.00000	9.96629			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.54659	100.00000	10.47710			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.02002	100.00000	10.94012			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.70225	6.82500	98.64781			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.51490	6.58500	99.46193			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	56.48407	100.00000	56.07456			0.00	0	0.00
NQ1A15	On	22/05/2015			100.00000	15.98401	100.00000	15.83477			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.22925	100.00000	11.14783			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.53478	6.92500	99.47909			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.66803	100.00000	56.25719			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.19935	100.00000	16.04809			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.43847	100.00000	11.35555			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.55814	7.32500	99.49925			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.91331	100.00000	56.50070			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.59603	100.00000	16.44107			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	84.73438	100.00000	84.15795			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	56.94909	100.00000	56.53621			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	84.85937	100.00000	84.28210			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	57.15349	100.00000	56.73913			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	84.92188	100.00000	84.34418			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	57.40900	100.00000	56.99279			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	57.74116	100.00000	57.32253			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.81270	100.00000	8.74881			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	98.81428	8.21500	98.74880			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	55.61015	100.00000	55.23030			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	38.58222	100.00000	38.32800			0.00	0	124,200,000.00
NRA018	On	30/11/2018			100.00000	15.92147	100.00000	15.81598			0.00	0	7,500,000.00
NRA01U	On	31/03/2013			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	16.44534	100.00000	16.33697			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	7.75697	100.00000	7.70369			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	15.35643	100.00000	15.25469			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	62.21167	100.00000	61.76064			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	30.30700	100.00000	30.08728			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	30.14485	100.00000	29.92629			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	10.59336	100.00000	10.51657			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	20.96938	100.00000	20.81735			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	58.28084	100.00000	57.51535			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	18.00858	100.00000	17.77204			0.00	0	3,000,000.00
OCT1A1	On	18/10/2015			100.00000	12.70896	100.00000	12.61683			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.76283	100.00000	12.67030			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.79515	100.00000	12.70238			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.57079	100.00000	13.47239			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	14.43260	100.00000	14.32796			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			100.00000	19.81896	100.00000	19.67526			0.00	0	0.00
OML01	On	27/10/2015			100.00000	19.26202	100.00000	19.13441			0.00	0	180,016,900.00
OTCA05	On	30/04/2013			100.00000	60.52862	100.00000	60.08979			0.00	0	1,000,000.00
OTCA06	On	30/04/2014			100.00000	29.77657	100.00000	29.56069			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	60.44777	100.00000	60.00952			0.00	0	0.00
OTCA08	On	30/04/2014			100.00000	29.55834	100.00000	29.34404			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	12.57620	100.00000	12.48503		48,800,000,000,000.00	488,000,000	244,000,000.00	
OTCA1U	On	31/10/2012			100.00000	89.85251	100.00000	89.20918			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	4.67461	100.00000	4.61321			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	90.21445	100.00000	89.56852			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	12.42918	100.00000	12.35877			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	19.28577	100.00000	19.14595			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	5.60647	100.00000	5.56538			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	65.81646	100.00000	65.19521			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	49.83829	100.00000	49.50720			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	85.73115	100.00000	85.14662			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	30.87358	100.00000	32.32320			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	83.14241	100.00000	82.60485			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	100.17518	100.00000	99.37590			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	66.90167	100.00000	66.41663			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	67.08247	100.00000	66.59612			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	46.09965	100.00000	45.76542			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	100.22450	100.00000	99.42484			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	30.99750	100.00000	32.48791			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	83.32253	100.00000	82.78380			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	67.38379	100.00000	66.89525			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	46.18267	100.00000	45.84784			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	100.31083	100.00000	99.51048			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	31.27450	100.00000	32.85608			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	67.92617	100.00000	67.43371			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	100.53282	100.00000	99.73069			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	31.58067	100.00000	33.26301			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	68.40829	100.00000	67.91233			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	39.50181	100.00000	39.21542			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012			Spot Bond	100.00000	96.01462	100.00000	95.27414		0.00	0	0.00
PRP1B3	On	01/10/2012			Spot Bond	100.00000	96.03826	100.00000	95.29761		0.00	0	0.00
PRP1C3	On	01/10/2012			Spot Bond	100.00000	96.13282	100.00000	95.39144		0.00	0	0.00
R009P	On	15/09/2014			Spot Bond	100.00000	19.53664	100.00000	19.40791		0.00	0	0.00
R010P	On	21/12/2025			Spot Bond	100.00000	0.00211	100.00000	0.00209		0.00	0	0.00
R155	On	31/08/2013			Spot Bond		100.00000	0.00000	100.00000		0.00	0	0.00
R157	On	15/09/2015			Spot Bond	5.39500	122.08665	5.37500	122.09625	92,033,741,995,000.00	059,081,000	21,424,761,250.00	
R158P	On	15/09/2015			Spot Bond	100.00000	8.68295	100.00000	8.62574		0.00	0	0.00
R159P	On	15/09/2016			Spot Bond	100.00000	3.85909	100.00000	3.83366		0.00	0	0.00
R179	On	01/08/2013			Spot Bond	100.00000	54.60730	100.00000	54.24749		0.00	0	0.00
R186	On	21/12/2026			Spot Bond	7.32500	130.12770	7.30000	130.31220	134,494,879,634,350.00	361,075,718	8,742,681,389.00	
R187P	On	21/12/2026			Spot Bond	100.00000	0.00094	100.00000	0.00093		0.00	0	0.00
R188P	On	21/12/2027			Spot Bond	100.00000	0.00042	100.00000	0.00041		0.00	0	0.00
R189	On	31/03/2013			Spot Bond	218.75208	99.60660	218.69437	98.39773		0.00	0	987,764,000.00
R197	On	07/12/2023			Spot Bond	1.53000	269.66337	1.53000	269.56406	98,950,608,000,000.00	64,673,600	231,309,843.00	
R201	On	21/12/2014			Spot Bond	4.82000	110.30938	4.80000	110.31147	3,816,958,000,000.00	791,900,000	2,364,293,210.00	
R202	On	07/12/2033			Spot Bond	2.09000	199.20302	2.12000	198.18904	954,418,104,200,000.00	456,659,380	1,253,270,551.00	
R2023	On	28/02/2023			Spot Bond	8.00000	98.45948	8.00000	98.39549	4,929,600,000,000.00	616,200,000	3,127,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.86000	110.14364	5.84000	110.18302			17,911,441,600,000.00	056,560,000	6,312,231,110.00
R204	On	21/12/2018	Spot Bond			6.16000	111.21763	6.14000	111.27129			12,698,100,800,000.00	061,380,000	5,138,747,332.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.23686	8.75000	100.16574			5,421,937,500,000.00	619,650,000	1,070,550,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.19609	100.00000	29.97717			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.96000	104.41797	4.94000	104.40278			10,574,224,000,000.00	131,900,000	1,903,530,000.00
R207	On	15/01/2020	Spot Bond			6.44000	105.79238	6.42000	105.85685			18,226,927,362,560.00	830,268,224	7,165,163,312.00
R208	On	31/03/2021	Spot Bond			6.63000	103.77476	6.60500	103.88162			7,052,788,470,000.00	063,769,000	7,401,689,445.00
R209	On	31/03/2036	Spot Bond			8.06000	83.81237	8.02500	84.07114			15,746,867,329,440.00	953,705,624	9,731,009,445.00
R210	On	31/03/2028	Spot Bond			1.82000	154.23504	1.82000	154.17460			12,909,260,000.00	7,093,000	116,125,160.00
R211	On	31/01/2017	Spot Bond			0.58000	121.22037	0.58000	121.18515			95,120,000.00	164,000	1,378,310,000.00
R212	On	31/01/2022	Spot Bond			1.43000	124.60890	1.43000	124.56411			45,994,520,000.00	32,164,000	850,057,750.00
R213	On	28/02/2031	Spot Bond			7.83500	92.10942	7.81000	92.27883			11,036,772,750,000.00	408,650,000	3,527,199,681.00
R214	On	28/02/2041	Spot Bond			6.50000	100.17686	6.50000	100.12377			6,858,442,500,000.00	055,145,000	4,962,804,576.00
R222C	On	15/09/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	65.93616	100.00000	65.50170			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	43.95744	100.00000	43.66780			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.30496	100.00000	29.11187			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.53664	100.00000	19.40791			0.00	0	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	13.02443	100.00000	12.93861			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.68295	100.00000	8.62574			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.78863	100.00000	5.75049			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.85909	100.00000	3.83366			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	53.18137	100.00000	52.82905			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.45425	100.00000	35.21936			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.63616	100.00000	23.47958			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.75744	100.00000	15.65305			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.50496	100.00000	10.43537			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.00331	100.00000	6.95691			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.66887	100.00000	4.63794			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.11258	100.00000	3.09196			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.07505	100.00000	2.06131			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.38337	100.00000	1.37420			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.92225	100.00000	0.91614			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.61483	100.00000	0.61076			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40989	100.00000	0.40717			0.00	0	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	0.27326	100.00000	0.27145			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18217	100.00000	0.18097			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12145	100.00000	0.12064			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08097	100.00000	0.08043			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05398	100.00000	0.05362			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03598	100.00000	0.03575			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02399	100.00000	0.02383			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01599	100.00000	0.01589			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01066	100.00000	0.01059			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00711	100.00000	0.00706			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00474	100.00000	0.00471			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00316	100.00000	0.00314			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00211	100.00000	0.00209			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00140	100.00000	0.00139			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00093			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.91226	100.00000	35.65190			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On	15/07/2013		Spot Bond	100.00000	63.05265	100.00000	62.59551			0.00	0	0.00
RCSB03	On	15/07/2016		Spot Bond	100.00000	14.31553	100.00000	14.21175			0.00	0	0.00
RCSB04	On	25/05/2015		Spot Bond	100.00000	17.84456	100.00000	17.67795			0.00	0	0.00
RCSB2U	On	24/07/2017		Spot Bond	100.00000	2.14270	100.00000	2.11456			0.00	0	0.00
RCSC07	On	06/09/2012		Spot Bond	100.00000	76.79753	100.00000	76.79751			0.00	0	0.00
RCSC08	On	08/03/2013		Spot Bond	100.00000	81.59934	100.00000	99.45946			0.00	0	0.00
RCSC09	On	06/06/2013		Spot Bond	100.00000	54.10004	100.00000	53.58939			0.00	0	0.00
RCSC10	On	06/06/2013		Spot Bond	100.00000	54.10004	100.00000	53.58939			0.00	0	0.00
RCSC11	On	06/09/2013		Spot Bond	100.00000	45.24366	100.00000	44.64292		22,000,000,000,000.00	220,000,000	220,000,000.00	
RDFB01	On	30/03/2015		Spot Bond	100.00000	17.84863	100.00000	17.71923			0.00	0	0.00
RDFC04	On	06/09/2013		Spot Bond	100.00000	68.95344	100.00000	68.70055			0.00	0	0.00
RDFC05	On	06/12/2012		Spot Bond	100.00000	80.75221	100.00000	80.21978		32,100,000,000,000.00	321,000,000	321,000,000.00	
RES010	On	21/09/2012		Spot Bond	100.00000	99.90904	100.00000	99.11821			0.00	0	0.00
RES05	On	17/10/2012		Spot Bond	100.00000	92.25670	100.00000	91.57332			0.00	0	0.00
RES06	On	18/10/2014		Spot Bond	100.00000	22.33196	100.00000	22.17006			0.00	0	0.00
RES07	On	14/02/2013		Spot Bond	5.87500	103.26543	5.87500	103.21681			0.00	0	0.00
RES11	On	14/11/2012		Spot Bond	100.00000	87.13781	100.00000	86.53409			0.00	0	0.00
RES12	On	20/08/2015		Spot Bond	100.00000	16.15980	100.00000	15.94755			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	26.58049	100.00000	26.38567			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	83.67399	100.00000	83.11367			0.00	0	0.00
RP002	On	28/02/2013			100.00000	83.80691	100.00000	83.24570			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.24581	100.00000	23.07728			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.09982	100.00000	13.02218			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.74593	100.00000	12.65352			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.62318	100.00000	14.51716			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.62318	100.00000	14.51716			0.00	0	0.00
RP009	On	16/07/2013			100.00000	62.44989	100.00000	61.62962			0.00	0	0.00
RP010	On	23/08/2013			100.00000	52.51927	100.00000	51.82946			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	38.93849	100.00000	38.65310			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	34.56871	100.00000	34.36380			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	21.22071	100.00000	21.06686			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	100.70660	5.25000	100.66406			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.60495	100.00000	0.60052			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.63632	100.00000	2.61721			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	92.00000	100.00000	91.45129			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.73978	100.00000	13.64875			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.07644	100.00000	8.03056			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	85.11423	100.00000	84.53125			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.70717	100.00000	16.59709			0.00	0	37,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.75712	100.00000	9.68638			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.61854	8.00000	109.54808			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.99502	100.00000	7.93706			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.61000	100.00000	7.55483			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.56686	100.00000	9.47656			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.33219	100.00000	22.18505		20,000,000,000.00	0.00	200,000	35,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	68.77331	100.00000	68.31769			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.78060	100.00000	12.69592			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.26968	5.75000	123.18243			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.75602	100.00000	45.45453			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	66.17656	100.00000	65.73815			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.86283	100.00000	20.72536			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.67448	100.00000	68.19757			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.81305	100.00000	13.72203			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.53886	100.00000	27.35741			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.75954	100.00000	68.30401			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.63652	100.00000	9.56666			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.08901	100.00000	26.89047			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.48971	100.00000	25.30491			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.21892	100.00000	11.13759			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.20326	100.00000	64.73053			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.06811	100.00000	39.77762			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.54019	100.00000	14.44439			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.05675	100.00000	39.76634			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.75649	100.00000	10.67851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	9.05258	100.00000	8.98695			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.91817	100.00000	0.91209			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.57076	100.00000	9.50137			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.19973	100.00000	12.11891			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.19415	10.05000	103.11170			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.11260	100.00000	9.02751			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.51290	100.00000	19.37143			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.43631	100.00000	9.34821			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.32340	100.00000	7.27030			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.70477	8.00000	104.65986			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.40468	100.00000	10.33612			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.18270	100.00000	11.10902			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	73.21023	100.00000	72.72783			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.16721	100.00000	17.05410			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	63.35215	100.00000	62.91941			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.79893	100.00000	6.75389			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.51240	100.00000	5.47607			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.46046	100.00000	12.37012			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	81.36856	100.00000	80.88035			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.78082	100.00000	2.76066			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04463	100.00000	0.04430			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.80559	6.50000	100.77017			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.36111	100.00000	10.28599			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.08165	100.00000	64.60980			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.22478	100.00000	18.09265			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	11.02053	100.00000	10.94064			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.61799	8.75000	102.56963			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.67773	100.00000	52.33063			0.00	0	829,255.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.94204	100.00000	13.85018			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	58.60599	100.00000	58.21773			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.81305	100.00000	13.72203			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.21945	100.00000	27.02210			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.25102	100.00000	10.17671			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.08597	100.00000	14.97659			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.26340	100.00000	8.20349			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	15.50006	100.00000	15.39737			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.17469	100.00000	16.02367			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.37205	100.00000	9.30336			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.92325	100.00000	10.84406			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.65955	100.00000	10.88920			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.70518	100.00000	9.63028			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.90603	6.75000	102.83586			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.77269	100.00000	23.66084			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.10919	7.25000	101.05051			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	8.19084	100.00000	10.20621			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	97.73022	8.75000	97.56297			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	99.56549	13.50000	99.30568			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.30900	100.00000	2.28162			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.00000			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
SYN872 On	13/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.15519			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.25784	100.00000	45.95055			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN930	On	01/10/2012	Spot Bond			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
SYN931	On	16/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN934	On	01/10/2012	Spot Bond			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN937	On	14/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN938	On	16/11/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN939	On	16/11/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN940	On	20/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919		1,800,000,000,000.00	0.00	18,000,000	12,000,000.00
SYN946	On	27/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	25.28605	100.00000	25.11853			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.91713	100.00000	12.83156			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	32.17783	100.00000	31.96581			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	38.46247	100.00000	38.20904			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.38399	6.27500	100.33321			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	62.79063	100.00000	62.33540			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	61.88346	100.00000	61.43481			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.58339	100.00000	15.47041			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.32097	8.00000	103.25491			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.96046	6.27000	100.03393			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.14920	100.00000	38.91713			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.70122	100.00000	38.33986			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.19886	100.00000	8.12230			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.43565	100.00000	8.35689			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.81943	100.00000	8.76132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038			100.00000	8.94475	100.00000	8.86123			0.00	0	0.00
TH10C1	On	18/10/2038			100.00000	10.03399	100.00000	9.94030			0.00	0	0.00
TH10D1	On	18/10/2038			100.00000	14.53300	100.00000	14.39730			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	91.95758	100.00000	91.27809			0.00	0	0.00
TH9A10	On	18/07/2016			100.00000	11.79212	100.00000	11.70662			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	91.89079	100.00000	91.21179			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	92.80329	100.00000	92.11755			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	92.08211	100.00000	91.40171			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	92.33118	100.00000	91.64894			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	7.21012	100.00000	7.15785			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	7.72309	100.00000	7.66710			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	8.06507	100.00000	8.00660			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	8.74904	100.00000	8.68561			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	9.20502	100.00000	9.13828			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	14.03837	100.00000	13.93659			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	11.47317	100.00000	11.38998			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	13.72699	100.00000	13.62746			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	11.73713	100.00000	11.65204			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.89408	100.00000	7.83685			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.00808	100.00000	7.95002			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.06507	100.00000	8.00660			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.56115	100.00000	11.47734			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.73713	100.00000	11.65204			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.34203	100.00000	12.25255			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.63504	100.00000	8.57244			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.34203	100.00000	12.25255			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.22190	100.00000	13.12604			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.77498	100.00000	9.70412			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.16690	100.00000	13.07145			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.56623	100.00000	17.43888			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.33474	100.00000	14.23081			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.73121	100.00000	17.60266			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.46860	100.00000	44.14619			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.42162	100.00000	26.24658			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.25177	6.00000	103.20246			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.38711	100.00000	13.29891		9,400,000,000,000.00	94,000,000	1,008,303,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	15.64309	100.00000	15.54002			170,000,000,000.00	1,700,000	294,017,909.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.29830	100.00000	14.20409			783,804,500,000.00	7,838,045	111,204,197.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.97441	100.00000	9.90869			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.56886	100.00000	11.49263			0.00	0	56,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.99687	100.00000	6.89860			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.16162	100.00000	7.06105			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.37033	100.00000	7.26680			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.39229	100.00000	7.28847			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.42477	100.00000	8.30645			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.32861	100.00000	14.12737			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.27701	10.00000	100.19383			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.27010	9.75000	100.18900			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.27040	100.00000	10.18852			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.73868	100.00000	51.44475			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	10.98576	100.00000	10.91218			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	87.90486	100.00000	87.30551			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.43130	100.00000	30.21067			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.58642	100.00000	12.49518			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.30186	100.00000	19.16193			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.71796	100.00000	16.68728			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	87.59353	100.00000	86.97668			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.71384	100.00000	40.41867			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	87.62050	100.00000	87.00345			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.78079	100.00000	40.47175			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	87.71756	100.00000	87.09984			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.15191	100.00000	40.85356			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	17.16109	100.00000	17.00085			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.25566	100.00000	12.14123			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.07892	100.00000	9.98482			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.96152	100.00000	71.56100			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.52376	100.00000	12.45274			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.96896	100.00000	19.83738			3,000,000,000.00	30,000	66,745,802.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.65342	100.00000	11.57382			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.41191	100.00000	21.27082			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.33195	100.00000	13.24411			100,000,000,000.00	1,000,000	51,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.73591	100.00000	11.65858			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.51765	100.00000	11.44176			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.42064	100.00000	11.34539			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	45.45130	100.00000	45.14687			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.14287	100.00000	36.89680			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.28863	100.00000	10.22084			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.34531	100.00000	28.15753			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.14943	100.00000	22.99689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	8.05239	100.00000	7.99904			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.52405	100.00000	16.41517			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.26599	100.00000	10.19834			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32778	100.00000	0.32562			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.35774	100.00000	6.32162			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02560	100.00000	0.02546			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.35774	100.00000	6.32162			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.03502	100.00000	16.93824			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.42768	100.00000	17.32867			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.33798	100.00000	16.24516			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.33798	100.00000	16.24516			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.49193	100.00000	15.40392			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.49193	100.00000	15.40392			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.66183	100.00000	14.57854			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.66183	100.00000	14.57854			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.79738	100.00000	13.71899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	13.79738	100.00000	13.71899			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.00857	100.00000	12.93467			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.00857	100.00000	12.93467			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.24229	100.00000	12.17293			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.24229	100.00000	12.17293			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.58806	100.00000	11.52240			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.96878	100.00000	10.90664			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.20007	100.00000	8.15349			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.74597	100.00000	7.70196			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.28927	100.00000	7.24786			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.28927	100.00000	7.24786			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.89869	100.00000	6.85950			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.51665	100.00000	6.47963			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.12813	100.00000	6.09204			0.00	0	0.00
Total for j-Bonds :											541,546,665,055,750.00	,818,725,917	96 444 904 227.00	
Grand Total:											11,547,062,744,630.00	118,748,980	96 446 431 024.00	