



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/09/2012

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			8.22780	8.22780	8.36550	8.36550		16.46	1,365,674,927.40	165,983	143,581.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,215.50000	1.21550	1,077.800	24.23	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00000	0.00000	0.000	24.23	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,065.50000	1.06550	927.800	24.97	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.00000	0.00000	0.000	24.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			965.50000	0.96550	827.800	25.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.00000	0.00000	0.000	25.46	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.02930	0.00003	0.003	31.71	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			834.52930	0.83453	972.203	31.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.01080	0.00001	0.001	32.79	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			934.51080	0.93451	1,072.201	32.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			0.54480	0.00054	0.101	25.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			435.04480	0.43504	572.301	25.45	858,452.10	1,500	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.10750	0.00011	0.024	29.53	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			634.60750	0.63461	772.224	29.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.05410	0.00005	0.008	30.62	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			734.55410	0.73455	872.208	30.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			8.09250	0.00809	1.201	20.76	0.00	0	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	8.55	Put			192.59250	0.19259	323.401	20.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			4.65930	0.00466	0.627	21.38	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			239.15930	0.23916	372.827	21.38	1,491,308.80	4,000	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			0.86240	0.00086	0.154	24.43	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			385.36240	0.38536	522.354	24.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			37.68810	0.03769	7.877	18.92	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			72.18810	0.07219	180.077	18.92	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Call			34.29520	0.03430	6.986	19.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Put			78.79520	0.07880	189.186	19.04	945,930.00	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			13.85010	0.01385	2.282	20.15	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			148.35010	0.14835	274.482	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			131.02420	0.13102	40.559	17.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			15.52420	0.01552	62.759	17.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			122.82970	0.12283	36.788	17.20	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			17.32970	0.01733	68.988	17.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Call			77.98440	0.07798	19.710	17.94	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Put			32.48440	0.03248	111.910	17.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Call			229.78340	0.22978	106.833	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Put			4.28340	0.00428	19.033	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			174.28560	0.17429	64.064	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			8.78560	0.00879	36.264	16.46	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.23	Call			0.00000	0.00000	49.006	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.23	Put			0.00000	0.00000	51.206	16.83	256,029.50	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			465.67230	0.46567	328.716	21.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			0.17230	0.00017	0.916	21.05	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			366.22750	0.36623	231.247	19.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			0.72750	0.00073	3.447	19.52	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			268.11000	0.26811	139.775	17.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			2.61000	0.00261	11.975	17.99	23,950.20	2,000	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			865.50010	0.86550	727.801	24.74	0.00	0	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	7.50	Put			0.00010	0.00000	0.001	24.74	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			665.50560	0.66551	527.839	23.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.00560	0.00001	0.039	23.30	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			615.51370	0.61551	477.898	22.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.01370	0.00001	0.098	22.94	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.30330	8.30330	8.44120	8.44120		16.35	1,417,439,736.40	170,708	260,840.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			26.42070	0.02642	18.880	25.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,985.22070	1.98522	2,115.580	25.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			13.30470	0.01330	7.629	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,672.10470	2.67210	2,804.329	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			92.98100	0.09298	70.421	20.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			881.78100	0.88178	997.121	20.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			90.65260	0.09065	68.612	20.64	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			899.45260	0.89945	1,015.312	20.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			66.83360	0.06683	50.251	21.81	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,125.63360	1.12563	1,246.951	21.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			125.73830	0.12574	95.952	19.47	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			684.53830	0.68454	792.652	19.47	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			124.05310	0.12405	94.633	19.52	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			692.85310	0.69285	801.333	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			110.02970	0.11003	83.684	19.94	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			768.82970	0.76883	880.384	19.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			221.98580	0.22199	171.757	17.64	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			380.78580	0.38079	468.457	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			191.85720	0.19186	147.499	18.07	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			450.65720	0.45066	544.199	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			165.99490	0.16599	127.431	18.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			524.79490	0.52479	624.131	18.53	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			0.00000	0.00000	263.832	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			0.00000	0.00000	280.532	16.44	56,106.36	200	200.00

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	8.35	Call			320.96380	0.32096	251.999	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			229.76380	0.22976	298.699	16.57	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			256.96250	0.25696	200.194	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			315.76250	0.31576	396.894	17.21	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			464.79470	0.46479	372.781	15.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			123.59470	0.12359	169.481	15.83	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			371.62300	0.37162	293.527	16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			180.42300	0.18042	240.227	16.14	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			345.50130	0.34550	272.012	16.35	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			204.30130	0.20430	268.712	16.35	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			573.36230	0.57336	468.522	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			82.16230	0.08216	115.222	15.68	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			535.84850	0.53585	435.097	15.73	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			94.64850	0.09465	131.797	15.73	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			499.64070	0.49964	403.176	15.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			108.44070	0.10844	149.876	15.78	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			693.12640	0.69313	577.423	15.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			51.92640	0.05193	74.123	15.53	0.00	0	43,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.42750	8.42750	8.56720	8.56720		16.76	46,351,250.00	5,500	27,943.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			75.31890	0.07532	59.250	24.97	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,358.11890	2.35812	2,481.750	24.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			177.99140	0.17799	146.105	20.73	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,160.79140	1.16079	1,268.605	20.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			111.70780	0.11171	89.783	22.90	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,744.50780	1.74451	1,862.283	22.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			89.48190	0.08948	71.044	24.01	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,072.28190	2.07228	2,193.545	24.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			320.63640	0.32064	268.683	18.30	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			603.43640	0.60344	691.184	18.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			257.08570	0.25709	214.304	19.19	0.00	0	10,000.00

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	9.10	Put			789.88570	0.78989	886.804	19.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			208.85590	0.20886	172.610	20.06	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			991.65590	0.99166	1,095.110	20.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			719.09630	0.71910	613.389	15.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			151.89630	0.15190	185.889	15.44	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			650.15710	0.65016	556.490	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			182.95710	0.18296	228.990	15.77	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			351.29320	0.35129	295.126	17.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			534.09320	0.53409	617.626	17.95	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.52450	8.52450	8.66550	8.66550		17.05	852,450.00	100	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			490.84020	0.49084	427.258	17.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			565.34020	0.56534	642.758	17.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			487.24680	0.48725	424.074	17.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			571.74680	0.57175	649.574	17.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			483.68020	0.48368	420.920	17.81	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			578.18020	0.57818	656.420	17.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.66760	8.66760	8.80980	8.80980		18.15	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,090.76720	1.09077	1,000.739	16.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			280.96720	0.28097	333.139	16.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			639.63740	0.63964	589.379	18.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			829.83740	0.82984	921.779	18.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.82730	8.82730	8.96680	8.96680		19.09	28,406,251.40	3,218	2,570.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,396.09100	1.39609	1,342.167	17.29	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			429.29100	0.42929	514.867	17.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48320	9.48320	9.61260	9.61260		20.26	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.22780	8.22780	8.36550	8.36550		16.46	123,417.00	15	391.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			1,538.49250	0.01538	259.157	20.03	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			13,988.49250	0.13988	26,479.157	20.03	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			465.93000	0.00466	62.722	21.38	0.00	0	60.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Put			23,915.93000	0.23916	37,282.722	21.38	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future			8.30330	8.30330	8.44120	8.44120		16.35	83,033.00	10	1,388.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.30	Call			34,724.85200	0.34725	27,201.200	16.35	0.00	0	158.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.30	Put			20,604.85200	0.20605	26,871.200	16.35	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			22,525.61900	0.22526	17,440.313	17.59	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			37,405.61900	0.37406	46,110.313	17.59	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.42750	8.42750	8.56720	8.56720			0.00	0	15.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			12,280.00000	0.12280	26,250.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			50,870.55630	0.50871	52,101.546	18.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			55,530.55630	0.55531	56,761.546	18.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			50,502.95420	0.50503	51,735.634	18.12	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			56,162.95420	0.56163	57,395.634	18.12	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			51,240.87310	0.51241	52,470.708	18.06	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			54,900.87310	0.54901	56,130.708	18.06	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.35440	13.35440	13.47600	13.47600		13.04	63,299,856.00	4,740	5,443.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			2,126.00000	2.12600	2,004.400	26.30	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	26.30	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,326.00000	1.32600	1,204.400	21.40	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			0.00000	0.00000	0.000	21.40	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			87.66810	0.08767	31.252	14.18	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			61.66810	0.06167	126.852	14.18	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			5.86250	0.00586	1.315	18.73	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			379.86250	0.37986	496.915	18.73	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.47160	13.47160	13.59320	13.59320		13.52	52,579,654.80	3,903	7,696.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			186.11480	0.18611	156.627	15.44	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			792.91480	0.79291	885.027	15.44	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			389.37810	0.38938	332.956	13.78	0.00	0	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	13.55	Put			346.17810	0.34618	411.356	13.78	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			327.60730	0.32761	279.904	14.17	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			434.40730	0.43441	508.304	14.17	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			246.76690	0.24677	209.400	14.81	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			603.56690	0.60357	687.800	14.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,361.63730	1.36164	1,248.657	13.07	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			18.43730	0.01844	27.057	13.07	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			480.23630	0.48024	411.652	13.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			257.03630	0.25704	310.052	13.41	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.66590	13.66590	13.79040	13.79040		15.99	16,317,084.60	1,194	2,983.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			855.30740	0.85531	770.895	22.58	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			964.90740	0.96491	1,004.995	22.58	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			652.30480	0.65230	579.088	22.58	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,261.90480	1.26190	1,313.188	22.58	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,033.09410	1.03309	940.811	22.58	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			772.69410	0.77269	804.911	22.58	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			948.41240	0.94841	859.683	22.58	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			858.01240	0.85801	893.783	22.58	0.00	0	200.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10510	0.10510	0.10800	0.10800		22.13	2,102.00	20	3,260.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			11.01550	0.00011	0.585	21.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			211.01550	0.00211	490.585	21.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10620	0.10620	0.10910	0.10910		16.77	2,124.00	20	20,191.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			355.50510	0.00356	233.360	18.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			445.50510	0.00446	613.360	18.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.81030	10.81030	10.79580	10.79580		12.64	135,982,763.70	12,579	10,975.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,345.80000	1.34580	1,360.300	21.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.00000	0.00000	0.000	21.97	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,045.80030	1.04580	1,060.300	23.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.00030	0.00000	0.000	23.24	0.00	0	1,625.00

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	9.90	Call			895.80410	0.89580	910.300	22.26	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.00410	0.00000	0.000	22.26	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			2.06640	0.00207	1.128	20.40	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			456.26640	0.45627	440.828	20.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			596.16690	0.59617	610.342	20.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			0.36690	0.00037	0.042	20.30	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			253.59420	0.25359	263.247	15.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			7.79420	0.00779	2.947	15.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			2.85640	0.00286	1.656	19.53	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			407.05640	0.40706	391.356	19.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.91730	10.91730	10.90160	10.90160		13.72	61,027,707.00	5,590	60,792.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			224.52220	0.22452	230.740	14.31	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			422.92220	0.42292	413.440	14.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			125.97760	0.12598	129.915	15.50	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			724.37760	0.72438	712.615	15.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			338.13140	0.33813	346.703	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			256.53140	0.25653	249.403	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			278.59550	0.27860	285.915	13.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			326.99550	0.32700	318.615	13.87	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			259.34970	0.25935	266.289	14.01	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			357.74970	0.35775	348.989	14.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,073.20390	1.07320	1,088.473	13.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			21.60390	0.02160	21.173	13.79	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			677.58290	0.67758	691.025	13.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			75.98290	0.07598	73.725	13.29	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			600.21220	0.60021	612.927	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			98.61220	0.09861	95.627	13.28	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,412.09090	1.41209	1,427.638	15.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			10.49090	0.01049	10.338	15.25	0.00	0	5,690.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.09060	11.09060	11.07450	11.07450		14.14	106,647,209.60	9,616	13,727.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			485.01390	0.48501	498.088	13.90	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			380.51390	0.38051	377.488	13.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.42900	11.42900	11.41450	11.41450		14.68	99,432,300.00	8,700	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			836.82670	0.83683	840.086	14.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			622.32670	0.62233	611.086	14.30	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.50386	107.50386	106.91916	106.91916			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,929.16000	6.92916	7,513.860		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			6,919.16000	6.91916	7,503.860		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			6,909.16000	6.90916	7,493.860		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			105.80215	105.80215	105.80296	105.80296			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			6,812.96000	6.81296	6,812.150		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			6,802.96000	6.80296	6,802.150		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			6,792.96000	6.79296	6,792.150		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			114.66679	114.66679	113.51289	113.51289			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,522.89000	9.52289	10,676.790		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			9,512.89000	9.51289	10,666.790		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			9,502.89000	9.50289	10,656.790		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			469.68800	469.68800	472.77100	472.77100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			476.37200	476.37200	479.49700	479.49700			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.05500	420.05500	423.49700	423.49700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			426.03300	426.03300	429.52100	429.52100			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.70520	8.70520	8.73760	8.73760		10.49	6,528,900.00	750	2,763.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			318.10270	0.31810	285.389	14.39	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			0.50270	0.00050	0.189	14.39	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.71670	8.71670	8.74920	8.74920		11.70	9,178,685.10	1,053	12,019.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			372.95360	0.37295	351.833	11.55	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			83.75360	0.08375	95.134	11.55	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.77540	8.77540	8.80900	8.80900		12.06	2,193,850.00	250	4,399.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			463.99740	0.46400	441.306	11.80	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			164.99740	0.16500	175.906	11.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.85140	8.85140	8.89110	8.89110		13.11	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			598.54200	0.59854	576.745	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			597.44200	0.59744	615.345	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			593.88860	0.59389	572.197	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			602.78860	0.60279	620.797	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			589.26160	0.58926	567.675	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			608.16160	0.60816	626.275	16.81	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.06360	9.06360	9.12110	9.12110		14.28	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.49480	8.49480	8.57900	8.57900		12.53	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			309.31690	0.30932	226.823	16.82	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			0.31690	0.00032	2.023	16.82	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.55570	8.55570	8.64000	8.64000		12.42	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			386.87290	0.38687	325.242	12.25	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			96.87290	0.09687	119.542	12.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN On	17/09/2012	Can-Do Future			0.00010	0.00010	0.00060	0.00060			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.12610	0.12610	0.11960	0.11960			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.09410	0.09410	0.02490	0.02490			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.00050	0.00050	0.00440	0.00440			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.00010	0.00010	0.00010	0.00010			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.17190	0.17190	0.28380	0.28380			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.08580	0.08580	0.11050	0.11050			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.08690	0.08690	0.10110	0.10110			0.00	14,500	0.00
CF CAN On	14/12/2012	Can-Do Future			0.06900	0.06900	0.05190	0.05190			0.00	14,500	0.00
CF CAN On	14/12/2012	Can-Do Future			0.07240	0.07240	0.05240	0.05240			0.00	3,700	0.00
CF CAN On	14/12/2012	Can-Do Future			0.13550	0.13550	0.15170	0.15170			0.00	3,700	0.00
CF CAN On	14/12/2012	Can-Do Future			0.04320	0.04320	0.04490	0.04490			0.00	4,600	0.00
CF CAN On	14/12/2012	Can-Do Future			0.12640	0.12640	0.12810	0.12810			0.00	4,600	0.00
CF CAN On	14/12/2012	Can-Do Future			0.15290	0.15290	0.15800	0.15800			0.00	14,500	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.20330	0.20330	0.23700	0.23700			0.00	3,700	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.16490	0.16490	0.20000	0.20000			0.00	4,600	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.05460	0.05460	0.06450	0.06450			0.00	0	32,250.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.89360	8.89360	8.90500	8.90500		12.89	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			44.40630	0.04441	34.546	13.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	17/09/2012	Foreign Exchange Future		8.91	Put			49.40630	0.04941	50.946	13.12	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.98580	8.98580	8.99690	8.99690		14.97	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Call			249.29220	0.24929	245.739	15.15	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			292.39220	0.29239	299.939	15.15	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry				8.70520	8.70520	8.73720	8.73720		10.95	0.00	1,500	1,500.00
DAAY On	19/09/2012	Any day expiry		8.49	Call			251.67710	0.25168	219.368	14.23	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.49	Put			4.47710	0.00448	4.168	14.23	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Call			242.13690	0.24214	209.868	14.07	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.50	Put			4.93690	0.00494	4.668	14.07	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Call			232.64510	0.23265	200.429	13.92	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.51	Put			5.44510	0.00545	5.229	13.92	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.59	Call			159.17670	0.15918	128.112	12.67	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.59	Put			11.97670	0.01198	12.912	12.67	0.00	0	3,000.00
DAAY On	19/09/2012	Any day expiry		8.72	Call			58.89410	0.05889	38.929	11.30	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry		8.72	Put			41.69410	0.04169	53.729	11.30	0.00	0	2,000.00
DAAZ On	19/09/2012	Any day expiry				8.22780	8.22780	8.36440	8.36440		17.23	0.00	7,000	7,000.00
DAAZ On	19/09/2012	Any day expiry		8.19	Call			189.02200	0.18902	86.936	17.31	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.19	Put			14.62200	0.01462	49.136	17.31	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Call			180.52610	0.18053	80.900	17.23	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.20	Put			16.12610	0.01613	53.100	17.23	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Call			172.15980	0.17216	75.809	17.34	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.21	Put			17.75980	0.01776	58.009	17.34	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Call			0.00000	0.00000	66.355	17.55	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.23	Put			0.00000	0.00000	68.555	17.55	0.00	2,000	2,000.00
DAAZ On	19/09/2012	Any day expiry		8.34	Call			78.89910	0.07890	29.828	18.75	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.34	Put			54.49910	0.05450	142.028	18.75	0.00	0	5,000.00
DAAZ On	19/09/2012	Any day expiry		8.39	Call			55.66470	0.05566	20.116	19.30	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry		8.39	Put			81.26470	0.08126	182.316	19.30	0.00	2,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.23710	8.23710	8.37460	8.37460		16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			975.00000	0.97500	837.000	20.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	20.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			656.00000	0.65600	520.000	17.42	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			1.00000	0.00100	3.000	17.42	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			528.00000	0.52800	394.000	16.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			3.00000	0.00300	7.000	16.10	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			181.00000	0.18100	100.000	16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			56.00000	0.05600	113.000	16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			62.00000	0.06200	30.000	18.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			197.00000	0.19700	303.000	18.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			23.00000	0.02300	11.000	20.04	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			368.00000	0.36800	494.000	20.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.27520	8.27520	8.41250	8.41250		15.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			285.00000	0.28500	201.000	15.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			123.00000	0.12300	176.000	15.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			162.00000	0.16200	110.000	17.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			260.00000	0.26000	345.000	17.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			102.00000	0.10200	67.000	18.24	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			410.00000	0.41000	512.000	18.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,016.00000	1.01600	879.000	15.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	15.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			706.00000	0.70600	575.000	15.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			14.00000	0.01400	20.000	15.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			587.00000	0.58700	462.000	14.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			25.00000	0.02500	37.000	14.92	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.29960	8.29960	8.43730	8.43730		16.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			163.00000	0.16300	121.000	18.15	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			446.00000	0.44600	541.000	18.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			747.00000	0.74700	622.000	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Put			30.00000	0.03000	42.000	15.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			635.00000	0.63500	517.000	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			48.00000	0.04800	67.000	15.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			228.00000	0.22800	173.000	17.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			301.00000	0.30100	383.000	17.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.31670	8.31670	8.45480	8.45480		16.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			279.00000	0.27900	221.000	17.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			334.00000	0.33400	414.000	17.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			210.00000	0.21000	164.000	18.05	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			475.00000	0.47500	567.000	18.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			781.00000	0.78100	659.000	15.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			46.00000	0.04600	62.000	15.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			673.00000	0.67300	558.000	15.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			68.00000	0.06800	91.000	15.15	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.36180	8.36180	8.50060	8.50060		18.05	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	116.000	12.28	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			219.00000	0.21900	474.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	153.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			99.00000	0.09900	391.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	149.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			109.00000	0.10900	397.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	146.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			119.00000	0.11900	404.000	12.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			651.00000	0.65100	624.000	15.25	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	112.000	15.25	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.40010	8.40010	8.53940	8.53940		16.75	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			363.00000	0.36300	303.000	17.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			434.00000	0.43400	513.000	17.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			359.00000	0.35900	300.000	17.53	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			440.00000	0.44000	520.000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.72	Call			325.00000	0.32500	270.000	17.89	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			506.00000	0.50600	590.000	17.89	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			793.00000	0.79300	678.000	15.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			104.00000	0.10400	128.000	15.32	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			367.00000	0.36700	306.000	17.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			428.00000	0.42800	506.000	17.46	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.96769	109.96769	109.39860	109.39860			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,408.60000	3.40860	3,977.690		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			3,398.60000	3.39860	3,967.690		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			3,388.60000	3.38860	3,957.690		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.98489	87.17701	8.78778	88.84434			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,431.45000	3.43145	1,764.120		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.09289	88.38651	8.88919	90.07644			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			3,019.49000	3.01949	4,709.420		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			2,930.80000	2.93080	4,620.730		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,842.24000	2.84224	4,532.170		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			420.46400	420.46400	423.60500	423.60500			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			196,450.00000	19.64500	165,040.000		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			426.44700	426.44700	429.63200	429.63200			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			33,580.00000	3.35800	65,430.000		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			33,680.00000	3.36800	65,530.000		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			33,780.00000	3.37800	65,630.000		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			187.14400	187.14400	187.17100	187.17100			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			189.80700	189.80700	189.83300	189.83300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			506.87300	506.87300	506.42300	506.42300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			513.96100	513.96100	513.50400	513.50400			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			5.06000	94.94000	5.06000	94.94000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.01000	94.99000	5.00000	95.00000			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
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.97000	95.03000	4.95000	95.05000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.87000	95.13000	4.86000	95.14000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.85000	95.15000	4.84000	95.16000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.84000	95.16000	4.84000	95.16000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.85000	95.15000	4.84000	95.16000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.90000	95.10000	4.89000	95.11000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.02000	94.98000	5.00000	95.00000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.15000	94.85000	5.13000	94.87000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.27000	94.73000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.45000	94.55000	5.42000	94.58000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.83520	6.83520	6.88900	6.88900		15.29	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			299.90740	0.29991	246.249	20.17	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			0.90740	0.00091	1.049	20.17	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.68	Call			212.00380	0.21200	159.627	18.48	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.68	Put			3.00380	0.00300	4.427	18.48	0.00	0	10,000.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.79	Call			111.60880	0.11161	67.008	16.42	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.79	Put			12.60880	0.01261	21.808	16.42	0.00	0	10,000.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.87300	6.87300	6.92480	6.92480		11.16	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			344.84110	0.34484	302.327	11.21	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			50.04110	0.05004	59.327	11.21	0.00	0	0.00
R023 On	01/11/2012	Bond Future			7.15511	105.70656	7.03352	106.61242			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call			48.53000	0.04853	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	857.330		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call			123.37000	0.12337	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	782.490		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call			198.14000	0.19814	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	707.720		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.23304	107.17308	7.10661	108.09094			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.04	Put			487.79000	0.48779	1,405.650		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			414.37000	0.41437	1,332.230		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			341.02000	0.34102	1,258.880		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.29331	104.57785	7.16242	105.50803			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			879.77000	0.87977	1,809.950		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			807.55000	0.80755	1,737.730		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			735.39000	0.73539	1,665.570		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.55796	122.63218	5.49505	122.81745		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			943.63000	0.94363	796.510	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			107.34000	0.10734	145.490	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,177.12000	2.17712	1,995.140	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			6.31000	0.00631	9.600	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.60775	124.33349	5.53730	124.52069		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,059.81000	2.05981	1,896.560	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			105.25000	0.10525	129.200	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.63180	119.06068	5.55295	119.25131		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			567.92000	0.56792	493.230	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,084.77000	1.08477	1,200.710	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			577.22000	0.57722	501.660	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,069.73000	1.06973	1,184.800	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			586.63000	0.58663	510.190	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,054.81000	1.05481	1,169.000	2.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	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
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.63813	128.41018	7.46589	130.14737		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,395.69000	4.39569	3,169.290	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			860.55000	0.86055	1,371.340	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,777.20000	5.77720	4,379.770	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			498.54000	0.49854	838.300	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,018.03000	10.01803	8,356.100	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			77.09000	0.07709	152.350	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,808.12000	12.80812	11,091.590	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			17.01000	0.01701	37.670	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.72084	124.90201	7.54240	126.66264		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.00	Call			0.00000	0.00000	5,399.770	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			0.00000	0.00000	2,714.540	12.55	407,181.00	150	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			0.00000	0.00000	7,398.000	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			0.00000	0.00000	1,735.190	12.78	3,470,380.00	2,000	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,828.30000	9.82830	8,413.740	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,044.91000	1.04491	1,390.980	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,723.84000	1.72384	1,245.730	11.88	2,491,460.00	2,000	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,296.61000	7.29661	8,579.130	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,598.32000	2.59832	1,950.880	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,560.36000	5.56036	6,673.550	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.79008	126.43850	7.60591	128.22189		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,935.08000	3.93508	3,173.250	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,072.42000	6.07242	7,093.980	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,976.56000	3.97656	3,209.100	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,013.78000	6.01378	7,029.710	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,018.30000	4.01830	3,245.210	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,955.51000	5.95551	6,965.810	12.02	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.45400	213.45400	213.46369	213.46369			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,526.31000	5.52631	5,536.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,536.31000	5.53631	5,546.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,546.31000	5.54631	5,556.000		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			274.25805	274.25805	273.53733	273.53733			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,547.33000	6.54733	7,268.050		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			6,537.33000	6.53733	7,258.050		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			6,527.33000	6.52733	7,248.050		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			5.00875	110.73590	4.94428	110.87053		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			449.82000	0.44982	355.960	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			104.21000	0.10421	144.980	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.97928	107.86413	4.90498	108.00005		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			448.86000	0.44886	375.410	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			311.63000	0.31163	374.100	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.91966	109.19099	4.83338	109.32959		1.24	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
R201	On	02/05/2013	Bond Future	4.04	Call			78.08000	0.07808	60.660	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,364.07000	1.36407	1,485.250	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			80.07000	0.08007	62.270	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,349.73000	1.34973	1,470.530	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			82.12000	0.08212	63.930	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,335.44000	1.33544	1,455.850	1.32	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			203.84586	203.84586	203.84776	203.84776			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			11,857.76000	11.85776	11,855.860		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			11,847.76000	11.84776	11,845.860		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			11,837.76000	11.83776	11,835.860		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			6.01543	110.46336	5.93330	110.82471		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,045.63000	4.04563	3,689.790	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			9.36000	0.00936	14.870	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.07651	111.99586	5.98866	112.36163		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,504.27000	1.50427	1,300.050	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			999.45000	0.99945	1,161.000	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,083.14000	3.08314	2,792.020	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			366.09000	0.36609	440.740	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,082.36000	4.08236	3,761.540	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			200.04000	0.20004	244.990	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.11915	109.21650	6.02554	109.58777		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,364.08000	1.36408	1,196.460	4.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Put			1,824.47000	1.82447	2,028.120	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,328.69000	1.32869	1,164.030	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,869.02000	1.86902	2,075.630	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,346.31000	1.34631	1,180.170	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,846.66000	1.84666	2,051.790	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.31763	111.43885	6.23086	111.89731		5.69	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,103.57000	5.10357	4,653.420	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			15.17000	0.01517	23.480	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.38184	108.95463	6.29016	109.41891		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,208.37000	5.20837	4,802.950	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			274.52000	0.27452	333.380	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.43334	110.29486	6.33675	110.76588		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,973.10000	1.97310	1,745.390	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,201.98000	2.20198	2,445.290	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,998.85000	1.99885	1,769.340	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,178.72000	2.17872	2,420.230	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,024.76000	2.02476	1,793.460	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,155.65000	2.15565	2,395.370	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
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			5.15582	104.98505	5.08854	105.06343		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			132.18000	0.13218	98.210	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			177.11000	0.17711	221.520	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.13749	102.67657	5.05041	102.75549		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Call			149.54000	0.14954	123.330	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			413.41000	0.41341	466.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			5.06801	103.93965	4.94954	104.02050		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			38.52000	0.03852	30.910	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,113.21000	1.11321	1,186.450	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			39.20000	0.03920	31.480	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,106.94000	1.10694	1,180.070	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			39.89000	0.03989	32.060	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,100.68000	1.10068	1,173.700	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			6.62520	105.76047	6.51832	106.37957		6.83	0.00	0	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,970.36000	5.97036	5,362.750	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			17.12000	0.01712	28.610	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.69495	103.58826	6.58279	104.21543		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,123.39000	6.12339	5,571.800	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			288.35000	0.28835	363.930	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.75425	104.86252	6.63694	105.49838		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,900.08000	1.90008	1,628.540	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,978.45000	2.97845	3,342.770	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,922.86000	1.92286	1,649.060	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,946.14000	2.94614	3,308.200	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,945.83000	1.94583	1,669.750	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,914.06000	2.91406	3,273.840	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	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			6.79621	100.38498	6.68452	101.09283		8.11	213,820,007.40	2,130	11,472.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Call			1,661.07000	1.66107	1,249.980	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			866.25000	0.86625	1,163.010	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,103.34000	5.10334	4,438.270	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			74.92000	0.07492	117.700	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,241.67000	6.24167	5,552.340	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			28.23000	0.02823	46.750	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.86623	101.77754	6.74967	102.49472		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			549.37000	0.54937	418.990	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,318.16000	5.31816	5,904.960	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,521.78000	6.52178	5,904.830	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			397.70000	0.39770	497.930	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.92263	99.63619	6.80142	100.36304		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,286.51000	2.28651	1,961.930	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,203.79000	3.20379	3,606.060	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,312.99000	2.31299	1,985.850	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,169.38000	3.16938	3,569.090	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,260.21000	2.26021	1,938.190	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,238.44000	3.23844	3,643.270	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.38229	78.91135	8.18527	80.60021		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,808.01000	6.80801	5,319.310	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			247.60000	0.24760	447.760	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.46240	80.00604	8.25960	81.71785		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,818.60000	7.81860	6,534.850	18.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.06	Put			1,385.06000	1.38506	1,813.120	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.52890	77.84828	8.32088	79.58185		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,451.42000	3.45142	2,741.260	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,335.68000	6.33568	7,359.090	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,485.23000	3.48523	2,770.090	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,279.96000	6.27996	7,298.390	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,519.23000	3.51923	2,799.110	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,224.58000	6.22458	7,238.030	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			155.68585	155.68585	154.48399	154.48399			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			9,493.99000	9.49399	10,695.850		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			9,483.99000	9.48399	10,685.850		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			9,473.99000	9.47399	10,675.850		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.37453	122.37453	122.38043	122.38043			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			390.43000	0.39043	384.530		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			380.43000	0.38043	374.530		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

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	122.01	Call			370.43000	0.37043	364.530		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			125.92597	125.92597	125.82463	125.82463			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,834.63000	3.83463	3,935.970		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			3,824.63000	3.82463	3,925.970		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			3,814.63000	3.81463	3,915.970		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.16403	90.31425	7.98210	91.90999		14.84	0.00	0	5,142.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,138.78000	1.13878	656.340	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,235.62000	3.23562	4,348.920	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,148.23000	7.14823	5,715.610	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			207.32000	0.20732	370.440	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.24874	91.56716	8.06108	93.18462		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,145.67000	8.14567	6,903.920	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,233.13000	1.23313	1,608.840	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.31595	89.15874	8.12324	90.79691		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,532.14000	3.53214	2,846.200	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,021.26000	6.02126	6,973.490	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,567.31000	3.56731	2,876.540	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,966.86000	5.96686	6,914.260	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,602.70000	3.60270	2,907.080	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,912.80000	5.91280	6,855.350	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future			8.39151	80.84523	8.19447	82.63746			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,931.19000	1.93119	3,723.420		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,835.00000	1.83500	3,627.230		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,738.99000	1.73899	3,531.220		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,300.36000	16,300.36000	16,458.63000	16,458.63000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30280	1.30280	1.32130	1.32130		16.63	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			51.59430	0.00516	14.060	19.56	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			138.59430	0.01386	286.060	19.56	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30610	1.30610	1.32440	1.32440		15.73	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			361.64550	0.03616	286.399	16.51	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			517.64550	0.05176	625.399	16.51	0.00	0	0.00
Total for Derivatives :											3,635,944,107.36	498,829	1,860,260.00	

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.50685	100.00000	11.47897			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.61196	100.00000	23.56000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.59782	100.00000	8.57699			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.39941	5.00000	123.38285			0.00	0	41,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.82826	100.00000	23.77581			0.00	0	16,910,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	36.79825	100.00000	36.71591			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.54065	100.00000	9.51755			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.07778	100.00000	16.04239			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.29878	100.00000	46.18662			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.46516	100.00000	29.39791			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.53916	100.00000	20.48940			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.40849	100.00000	37.31687			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.02982	100.00000	12.00037			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.94619	100.00000	7.92673			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.53020	100.00000	7.51177			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.58780	100.00000	7.56921			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.36273	100.00000	23.31045			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.19997	100.00000	21.14804			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	31.42634	100.00000	31.35717			0.00	0	48,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.93645	100.00000	24.87604			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.43739	100.00000	20.38733			200,000,000,000.00	2,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	12.03386	100.00000	12.00471			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	74.78264	100.00000	74.63827			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	51.66667	100.00000	58.03863			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	55.39680	100.00000	48.07070			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	87.68415	100.00000	87.48023			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	90.57851	100.00000	90.42904			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	78.44088	100.00000	78.11674			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.96985	100.00000	41.87407			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.09139	100.00000	20.04481			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.73122	8.00000	92.80090			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.83570	100.00000	21.78764			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.66095	100.00000	17.61816			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.21750	9.58000	102.19121			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.12803	100.00000	10.10350			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	9.21037	100.00000	12.13671			0.00	0	1,000,000.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.71650	4.50000	101.69589			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.12256	100.00000	6.10850			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	20.81732	100.00000	20.76956			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.39226	100.00000	5.37988			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	97.57363	100.00000	97.38234			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.81438	100.00000	5.80103			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.43378	100.00000	2.42918			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.43378	100.00000	2.42918			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.19110	6.82500	100.17257			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.95803	100.00000	9.93391			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.26097	100.00000	12.23732			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.37020	100.00000	24.31844			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.18266	100.00000	11.16121			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.59247	100.00000	10.57210			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.62427	100.00000	21.58256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	20.70173	100.00000	20.66169			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.28735	100.00000	9.25835			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.08946	100.00000	9.06108			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.68847	100.00000	19.65039			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.11142	100.00000	24.07355			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.50581	100.00000	19.48416			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.09244	100.00000	18.05745			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.35684	100.00000	17.32326			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.02485	100.00000	16.99192			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.60448	100.00000	7.57909			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.91115	100.00000	60.79559			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.97359	100.00000	11.92093			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.84911	100.00000	14.82039			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.93222	100.00000	13.90527			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.24473	95.66000	2.23457			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	3.23887	100.00000	3.18461			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.65344	100.00000	3.63737			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	10.97092	100.00000	10.94637			300,000,000,000.00	3,000,000	8,300,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.30848	100.00000	22.25937			600,000,000,000.00	6,000,000	8,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.64145	100.00000	10.61790			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.96022	100.00000	8.94017			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.74025	100.00000	14.70727			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.75004	100.00000	33.67261			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.04775	4.00000	119.02522			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.14459	100.00000	6.13056			0.00	0	15,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.40875	100.00000	3.40097			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	61.25843	100.00000	61.11004			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	68.04376	100.00000	67.87892			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	68.40887	100.00000	68.24316			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	22.24769	100.00000	22.19380			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	57.79598	100.00000	57.65442			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.35615	100.00000	63.20268			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	57.79598	100.00000	57.65442			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.50271	100.00000	60.35614			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	67.56675	100.00000	67.41802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			13.50000	100.14446	13.50000	100.10832			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.15986	100.00000	18.11587			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.40563	100.00000	18.36104			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.89561	100.00000	21.84258			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	94.69050	100.00000	94.44955			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	46.77962	100.00000	46.66630			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	46.72933	100.00000	46.61612			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.91408	100.00000	17.87068			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.46784	100.00000	1.46506			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	91.72378	100.00000	91.49951			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	91.72378	100.00000	91.49951			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	40.12563	100.00000	40.02843			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	46.10460	100.00000	45.99292			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	91.49101	100.00000	91.26677			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	47.40002	100.00000	47.28519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.00000	16.48298	100.00000	16.44305			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.46107	100.00000	17.41877			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	16.04697	100.00000	16.00810			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.34158	100.00000	16.30198			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.47120	100.00000	16.43129			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.43435	100.00000	10.41139			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.43435	100.00000	10.41139			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.48933	100.00000	10.46624			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.81128	100.00000	15.77298			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.48933	100.00000	10.46624			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.37938	100.00000	10.35653			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.00062	100.00000	23.95521			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.79043	100.00000	24.73038			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	101.47426	100.00000	101.20000			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	47.02275	100.00000	46.90884			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.62786	100.00000	13.59484			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	47.02275	100.00000	46.90884			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	101.47426	100.00000	101.20000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018			100.00000	10.28495	100.00000	10.26004			0.00	0	0.00
ACL096	On	20/06/2020			100.00000	10.27625	100.00000	10.25136			0.00	0	0.00
ACL097	On	20/12/2025			100.00000	10.28835	100.00000	10.26343			0.00	0	0.00
ACL098	On	20/12/2025			100.00000	10.03896	100.00000	10.01464			0.00	0	0.00
ACL099	On	20/12/2013			100.00000	46.60357	100.00000	46.49067			0.00	0	0.00
ACL100	On	20/12/2017			100.00000	10.53970	100.00000	10.51417			0.00	0	0.00
ACL101	On	18/01/2013			100.00000	94.31158	100.00000	94.07462			0.00	0	0.00
ACL102	On	12/07/2013			100.00000	64.60905	100.00000	64.45253			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	94.31158	100.00000	94.07462			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	12.64338	100.00000	12.61275			0.00	0	930,000.00
ACL114	On	20/03/2014			100.00000	33.04914	100.00000	32.96907			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	40.18335	100.00000	40.09490			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	42.09721	100.00000	41.99523			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	8.41462	100.00000	8.39424			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	8.42604	100.00000	8.40563			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.42902	100.00000	7.41492			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	42.58427	100.00000	42.48110			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	4.13814	100.00000	4.12899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	3.93645	100.00000	3.92778			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.23817	100.00000	6.22637			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.88938	100.00000	2.88301			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.99906	100.00000	2.99246			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.81095	100.00000	7.79203			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.23684	100.00000	28.16844			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.23684	100.00000	28.16844			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	42.58427	100.00000	42.48110			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.80312	100.00000	27.73577			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.00468	100.00000	22.94894			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.95486	100.00000	22.89925			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.68131	100.00000	7.66270			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.75970	100.00000	10.73334			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.67133	100.00000	7.65276			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.26942	100.00000	10.24682			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.32440	100.00000	10.30167			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.00468	100.00000	22.94894			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	10.70934	100.00000	10.68339			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.07917	100.00000	10.05475			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.84087	100.00000	7.82188			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	44.59721	100.00000	44.48799			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.89237	100.00000	29.83319			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.70189	100.00000	29.64310			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.51158	100.00000	8.49472			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.80437	100.00000	40.70552			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.77520	100.00000	15.74397			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.63769	100.00000	15.60674			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.90462	100.00000	15.87314			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.49368	100.00000	8.47687			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.18059	100.00000	8.16439			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.79947	100.00000	15.76819			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.88844	100.00000	15.85699			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	8.87024	100.00000	8.85639			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.12239	100.00000	13.09641			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.83991	100.00000	15.80856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	33.21715	100.00000	33.13669			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.28306	100.00000	19.23634			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.06048	100.00000	30.98522			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.34222	100.00000	13.32126			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.26168	100.00000	9.23925			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.76559	1.75000	102.75400			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.94465	100.00000	16.90360			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	87.69814	100.00000	87.49792			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.96246	100.00000	16.92136			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.19311	100.00000	9.17084			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.05909	100.00000	8.03956			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.55683	100.00000	7.53853			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	87.74199	100.00000	87.54167			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	46.18080	100.00000	46.02658			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.09190	100.00000	24.01145			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	87.38701	100.00000	87.18750			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.09365	100.00000	17.01816			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.80313	100.00000	8.76426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017	Spot Bond			100.00000	8.38227	100.00000	8.34526			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	7.08276	100.00000	7.05148			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.37700	100.00000	8.32893			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.18393	100.00000	7.12675			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	84.58936	100.00000	84.40221			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	84.56508	100.00000	84.37798			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	71.37438	100.00000	71.21642			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.36785	100.00000	20.31851			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.06450	100.00000	21.01347			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.52893	100.00000	21.47679			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.13119	100.00000	9.11076		450,000,000,000.00	4,500,000	8,600,000.00	
AIR02	On	30/04/2023	Spot Bond			100.00000	16.01477	100.00000	15.97932			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	26.05445	100.00000	25.99133			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.44137	100.00000	16.40458		750,000,000,000.00	7,500,000	14,600,000.00	
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.01189	100.00000	24.95130			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.01673	100.00000	15.98128			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.52106	100.00000	6.50610			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.94755	100.00000	35.86843			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.22558	100.00000	11.19838			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.99127	100.00000	14.95809			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.10732	100.00000	17.05391			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.28820	100.00000	9.25919			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	46.34448	100.00000	46.19979			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.54243	100.00000	24.48812			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.96338	100.00000	10.93682			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.29972	100.00000	55.16428			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.50270	100.00000	49.39193			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.07405	100.00000	24.01572			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.23996	100.00000	30.17303			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.00410	100.00000	15.96868			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.71665	100.00000	41.61559			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	19.01932	100.00000	18.97324			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	68.46530	100.00000	68.29944			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.89510	100.00000	19.84690			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.86059	100.00000	19.81248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	15.05983	100.00000	15.02334			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	19.75708	100.00000	19.70921			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	15.32766	100.00000	15.29053			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	18.88869	100.00000	18.84293			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	18.88869	100.00000	18.84293			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	16.73537	100.00000	16.69483			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	17.20508	100.00000	17.16339			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	18.45568	100.00000	18.41096			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.89510	100.00000	19.84690			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.82157	100.00000	17.77839			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.75878	8.00000	101.73687			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.70292	100.00000	14.66731			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.70292	100.00000	14.66731			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.70292	100.00000	14.66731			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	26.35127	100.00000	26.28744			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	66.68348	100.00000	66.52193			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.50273	100.00000	17.46032			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.49420	100.00000	13.45113		400,000,000,000.00	4,000,000	500,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.12926	100.00000	14.08417			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	11.68743	100.00000	11.61457			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	22.54212	100.00000	22.48752			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	21.01420	100.00000	20.96329			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	18.82362	100.00000	18.77801			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	13.85389	100.00000	13.76752			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.14238	100.00000	5.13265			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	22.74742	100.00000	22.69232			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	20.70271	100.00000	20.65256			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.77946	100.00000	12.74849			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.77946	100.00000	12.74849			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	15.45097	100.00000	15.41354			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	13.38800	100.00000	13.35557			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	68.93939	100.00000	68.67925		5,200,000,000,000.00	52,000,000	52,000,000.00	
BCP1 On	30/09/2014	Spot Bond			100.00000	27.51038	100.00000	27.44373			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.17624	100.00000	19.12978			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP63U On	07/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.08691	100.00000	4.07791			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.58460	100.00000	9.56642			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.70229	100.00000	10.68199			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.42230	100.00000	11.39702			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.34765	100.00000	30.27413			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	66.59507	100.00000	66.43375			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	40.48776	100.00000	40.38968			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	40.05995	100.00000	39.96290			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	67.29840	100.00000	67.13537			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	41.62663	100.00000	41.52579			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	66.82008	100.00000	66.65821			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.29044	100.00000	7.27259			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	22.70995	100.00000	22.65494			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	23.43550	100.00000	23.36233			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	57.27846	100.00000	57.15238			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.29540	100.00000	11.26804			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.35120	100.00000	11.32371			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.51860	100.00000	11.49069			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.07657	100.00000	12.04732			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.63455	100.00000	12.60395			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.19689	100.00000	14.16250			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.43435	100.00000	9.41150			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.82152	100.00000	9.79772			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.98745	100.00000	9.96325			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.04276	100.00000	10.01843			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.70647	100.00000	10.68053			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.59143	100.00000	11.56334			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.54831	100.00000	2.54213			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.54831	100.00000	2.54213			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.93210	100.00000	8.91022			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.47502	100.00000	9.45181			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.62308	100.00000	9.59951			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.06343	8.00000	103.04110			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.06728	100.00000	10.04263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	10.10952	100.00000	10.08476			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.27400	100.00000	2.26843			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.27400	100.00000	2.26843			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.77397	100.00000	30.70624			0.00	0	5,100,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	56.58915	1,000.00000	55.72519			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.60131	100.00000	11.57320			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.78591	100.00000	6.76948			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.16142	100.00000	7.14407			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.62158	100.00000	11.59343			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.95617	100.00000	11.92720			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.56450	100.00000	12.53406			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.09923	100.00000	15.06264			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.02780	100.00000	13.99381			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3On	15/06/2013	Spot Bond			100.00000	55.17652	100.00000	55.04138			0.00	0	43,000,000.00
BSR05 On	01/07/2013	Spot Bond			100.00000	66.65228	100.00000	66.49081			0.00	0	0.00
BSR08 On	07/12/2012	Spot Bond			100.00000	84.78235	100.00000	84.59182			0.00	0	0.00
BSR09 On	20/12/2013	Spot Bond			100.00000	46.43582	100.00000	46.29085			0.00	0	0.00
BUS01UOn	30/09/2016	Spot Bond			100.00000	8.39165	100.00000	8.37132			0.00	0	0.00
CBL05 On	02/11/2012	Spot Bond			100.00000	91.19980	100.00000	90.97736			0.00	0	0.00
CBL06 On	02/11/2014	Spot Bond			100.00000	33.29522	100.00000	33.22193			0.00	0	4,800,000.00
CBL08 On	02/11/2016	Spot Bond			100.00000	22.23756	100.00000	22.18861			0.00	0	21,000.00
CBL09 On	29/01/2017	Spot Bond			100.00000	13.83734	100.00000	13.80381			0.00	0	0.00
CBL10 On	06/05/2014	Spot Bond			100.00000	29.73024	100.00000	29.65821			0.00	0	0.00
CBL11 On	06/05/2016	Spot Bond			100.00000	18.90754	100.00000	18.86592		450,000,000,000.00	4,500,000	12,300,000.00	
CBL12 On	06/09/2018	Spot Bond			8.00000	115.90527	8.00000	115.88015			0.00	0	0.00
CBL13 On	01/02/2019	Spot Bond			100.00000	13.12587	100.00000	13.09408			0.00	0	0.00
CBL14 On	01/02/2019	Spot Bond			8.00000	118.96056	8.00000	118.93520			0.00	0	0.00
CBL15 On	18/05/2015	Spot Bond			100.00000	17.75672	100.00000	17.70129			0.00	0	0.00
CBL16 On	18/05/2017	Spot Bond			100.00000	14.47022	100.00000	14.43837		900,000,000,000.00	9,000,000	12,400,000.00	
CBL17 On	23/08/2019	Spot Bond			100.00000	0.38583	100.00000	0.38414			0.00	0	0.00
CBL18 On	23/08/2019	Spot Bond			4.00000	151.32331	4.00000	102.54714		16,000,000,000.00	4,000,000	1,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	15.29033	100.00000	15.25648			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.47031	100.00000	14.43829			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.26400	100.00000	11.23880			0.00	0	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.73201	100.00000	12.70083			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	97.86153	12.05000	97.84058			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	88.46939	100.00000	88.26317			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.12064	100.00000	36.03314			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.81159	100.00000	25.74907			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.22815	100.00000	88.01957			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.29789	100.00000	18.24013			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	101.28227	100.00000	101.00854			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	70.69083	100.00000	70.51958			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.67133	100.00000	30.59621			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	68.43930	100.00000	68.27350			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114 On	20/06/2013	Spot Bond			100.00000	68.43930	100.00000	68.27350			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	68.43930	100.00000	68.27350			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	57.77041	100.00000	57.62892			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	68.46972	100.00000	68.30385			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	68.16547	100.00000	68.00033			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	67.92206	100.00000	67.75751			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	58.35147	100.00000	58.21011			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.54170	100.00000	21.48951			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	66.67006	100.00000	66.50854			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.40406	100.00000	21.35222			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.81316	100.00000	46.69975			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	46.51973	100.00000	46.40703			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.13156	100.00000	22.07794			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	58.46705	100.00000	58.32542			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	58.29470	100.00000	58.15348			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	58.23055	100.00000	58.08794			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	68.53058	100.00000	68.36456			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	68.31760	100.00000	68.15210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143 On	20/09/2013	Spot Bond			100.00000	47.10659	100.00000	46.99247			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	59.27091	100.00000	59.14045			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.67091	13.64000	105.63282			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	55.02639	100.00000	54.90526			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	59.93224	100.00000	59.78706			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	85.96405	100.00000	85.76552			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.61133	100.00000	35.52507			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	48.48989	100.00000	48.37242			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	48.48989	100.00000	48.37242			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.80495	100.00000	63.65038			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.87869	100.00000	21.82569			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.17071	100.00000	16.13153			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.94681	100.00000	15.90817			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	16.04697	100.00000	16.00810			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.67157	100.00000	34.58758			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.81618	100.00000	85.61800			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.40432	100.00000	66.24346			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.80820	100.00000	66.64635			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.54686	100.00000	66.38565			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.54686	100.00000	66.38565			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.65822	100.00000	32.57910			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.30175	100.00000	11.27436			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66755	100.00000	66.66754			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66755	100.00000	66.66754			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.90177	100.00000	12.87017			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.13158	100.00000	12.10488			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.90177	100.00000	12.87017			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.54718	100.00000	12.51679			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.58671	100.00000	32.50689			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.36963	100.00000	38.27668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	100.20131	2.76000	100.19385			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	13.22724	100.00000	13.19520			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	106.08696	2.76000	106.07042			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	100.42522	8.25000	100.40280			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	34.02324	100.00000	33.93992			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	12.90177	100.00000	12.87017			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	12.90177	100.00000	12.87017			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	3.55025	100.00000	3.54202			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	110.69847	2.40000	110.68221			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	13.60814	100.00000	13.57518			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	65.99736	100.00000	65.83747			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	66.46659	100.00000	66.30557			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	66.98014	100.00000	66.81788			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	47.05085	100.00000	46.93686			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	22.80117	100.00000	22.74594			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	22.89330	100.00000	22.83783			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	103.59662	8.52000	103.57301			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	23.12331	100.00000	23.06729			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	23.02071	100.00000	22.96494			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.45933	100.00000	10.43399			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.45933	100.00000	10.43399			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.57735	8.64500	103.55339			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.57735	8.64500	103.55339			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	33.62420	100.00000	33.54185			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	35.22035	100.00000	35.13410			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.85879	100.00000	13.82812			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.56391	100.00000	10.53832			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.39769	100.00000	11.37007			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	54.72410	100.00000	54.84633			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	54.74385	100.00000	54.86604			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.60217	100.00000	22.54741			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.60217	100.00000	22.54741			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.65744	100.00000	36.58486			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	90.65461	100.00000	90.43511			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	64.20199	100.00000	64.04646			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	64.20199	100.00000	64.04646			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236 On	15/06/2016	Spot Bond			100.00000	14.52242	100.00000	14.49336			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.47061	100.00000	9.44767			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	87.87082	100.00000	87.66456			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	8.90966	100.00000	8.89201			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	20.34006	100.00000	20.29078			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.71217	100.00000	9.68864			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.64771	9.35000	100.62272			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.64771	9.35000	100.62272			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	20.29078	100.00000	20.24163			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	20.30918	100.00000	20.25998			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.13688	100.00000	14.10264			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.08483	100.00000	14.05071			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	19.13974	100.00000	19.54750			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.84538	100.00000	13.81183			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.63402	100.00000	16.59373			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.63402	100.00000	16.59373			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.63402	100.00000	16.59373			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	16.63402	100.00000	16.59373			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	16.63402	100.00000	16.59373			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.79199	100.00000	16.75131			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.92030	100.00000	8.89869			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	99.82089	9.65000	99.79533			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	33.04050	100.00000	32.96045			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	28.06603	100.00000	27.99804			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	65.64107	100.00000	65.43613			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	37.48002	100.00000	37.38822			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	37.48002	100.00000	37.38822			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	8.74117	100.00000	8.71388			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.76048	100.00000	10.73441			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.30399	100.00000	13.27177			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.22989	100.00000	12.20026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On	20/06/2017	Spot Bond			100.00000	9.09515	100.00000	9.07311			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.04617	100.00000	9.02425			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.09515	100.00000	9.07311			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.92257	100.00000	9.89159			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.62785	100.00000	11.59154			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.59154	100.00000	11.55535			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.07555	100.00000	9.05357			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	19.74961	100.00000	19.70176			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.79723	100.00000	9.76631			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.00000	16.70819	100.00000	16.65604			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.00000	16.32812	100.00000	16.27714			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.00000	14.12345	100.00000	14.07458			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.00000	9.05502	100.00000	9.01441			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.00000	8.63294	100.00000	8.59298			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.00000	8.63294	100.00000	8.59298			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.00000	8.63091	100.00000	8.58892			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			100.00000	10.18524	100.00000	10.14046			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.00000	1.89395	100.00000	1.88562			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	18.52307	100.00000	18.48229			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.52307	100.00000	18.48229			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	67.44437	100.00000	67.29510			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	83.33279	100.00000	83.14510			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	83.32252	100.00000	83.13485			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	105.59115	100.00000	105.38524			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	102.43934	100.00000	102.20433			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	83.31225	100.00000	83.12460			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	69.29190	100.00000	69.16239			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.24704	100.00000	61.09866			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.24704	100.00000	61.09866			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.42106	100.00000	8.40066			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	67.30005	100.00000	67.15109			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	67.31527	100.00000	67.16628			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	83.32252	100.00000	83.13485			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	83.32252	100.00000	83.13485			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.41274	100.00000	13.37989			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	69.83376	100.00000	69.67920			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.42230	100.00000	11.39702			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00201	100.00000	0.00200			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00224	100.00000	0.00223			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	101.76120	100.00000	101.48392			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	101.80774	100.00000	101.53033			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	101.78779	100.00000	101.51045			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	138.75715	100.00000	138.36784			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	101.83101	100.00000	101.55354			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.84245	100.00000	11.81377			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.84245	100.00000	11.81377			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.66087	100.00000	10.63504			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.12765	100.00000	10.10311			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.29107	100.00000	9.26856			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On	10/07/2013	Spot Bond			100.00000	64.58234	100.00000	64.38070			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.38413	100.00000	9.36139			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	11.14825	100.00000	11.09869			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	15.47557	100.00000	15.44095			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	68.86651	100.00000	68.71409			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.26962	100.00000	12.24247		200,000,000,000.00	2,000,000	1,010,000.00	
COJ05 On	05/06/2023	Spot Bond			100.00000	15.45089	100.00000	15.41669			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	20.10076	100.00000	20.05627			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	10.77515	100.00000	10.75144			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	79.50578	100.00000	79.34253			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.35849	5.86800	103.34226			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.37205	7.17500	99.35285			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.41219	100.00000	9.38939			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	20.06735	100.00000	20.01820			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.22563	100.00000	18.14548			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.00000	84.39186	100.00000	84.20222			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG26On	28/09/2012	Spot Bond				100.00000	97.59358	100.00000	100.34215			0.00	0	0.00
DENG28On	12/02/2013	Spot Bond				100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	69.36739	100.00000	69.21345			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	99.47506	100.00000	99.21259			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	97.59359	100.00000	97.33333			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	97.59359	100.00000	97.33333			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	99.38383	100.00000	99.12092			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	1.96575	100,000.00000	1.83731			0.00	0	3,500,000.00
DRD04 On	03/07/2015	Spot Bond				100.00000	26.02343	100.00000	25.90899			0.00	0	30,500,000.00
DRD05 On	03/10/2013	Spot Bond				100.00000	32.96598	100.00000	32.26993			0.00	0	20,000,000.00
DV13 On	25/08/2013	Spot Bond				100.00000	52.86702	100.00000	52.75066			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	22.65791	100.00000	22.60776		540,000,000,000.00	0.00	5,400,000	16,900,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	10.61657	100.00000	10.59321		46,100,000,000.00	0.00	461,000	82,612,088.00
DV23 On	27/02/2023	Spot Bond				100.00000	10.53888	100.00000	10.51568		536,500,000,000.00	0.00	5,365,000	191,962,383.00
DVF12 On	13/10/2012	Spot Bond				100.00000	95.39613	100.00000	95.15152			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	15.18601	100.00000	15.15258			0.00	0	17,727,900.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	18.01583	100.00000	17.97218			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.82343	100.00000	21.75455			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.20676	100.00000	9.17770			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.88410	100.00000	3.87184			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.63861	100.00000	1.63343			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.13433	100.00000	16.09731			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.27677	2.55000	103.26129			0.00	0	273,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.02126	100.00000	11.99480			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.00610	100.00000	10.98147			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.07992	8.00000	119.05454			8,000,000,000.00	1,000,000	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.64170	100.00000	15.60381			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	88.58585	100.00000	88.37692			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	85.21713	100.00000	85.02389			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.79831	100.00000	28.73258			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.52944	100.00000	24.47544			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.25878	100.00000	19.21212			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On	25/04/2017	Spot Bond			100.00000	9.71742	100.00000	9.68709			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.62906	100.00000	87.42287			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.64503	100.00000	21.59260			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	87.88731	100.00000	87.68052			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	28.64787	100.00000	28.57847			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	87.99492	100.00000	87.78787			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.33278	100.00000	29.26172			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	58.70463	100.00000	58.56242			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.17699	100.00000	28.10873			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.81679	100.00000	15.77848			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	58.72049	100.00000	58.57824			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.57090	100.00000	16.53402			0.00	0	59,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.82674	9.25000	103.80110			3,431,750,000.00	371,000	511,707,947.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.49600	10.00000	101.46909			4,780,000,000.00	478,000	274,415,270.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.64116	7.85000	103.61936			1,601,400,000.00	204,000	55,139,766.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.08139	7.50000	100.06103			3,915,000,000.00	522,000	1,347,375,252.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.72445	100.00000	16.65091			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	68.64501	100.00000	68.64501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC02	On	14/12/2012	Spot Bond			100.00000	80.93126	100.00000	100.00000			25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.49435	100.00000	11.46650			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.18542	100.00000	11.15832			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	59.36196	100.00000	59.21815			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	59.49476	100.00000	59.35064			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.42875	8.37500	100.40613			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	60.15881	100.00000	60.01308			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.21811	100.00000	27.15720			0.00	0	17,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.94969	100.00000	10.92545			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	89.86021	100.00000	89.64263			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	83.57202	100.00000	83.38380			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.29309	100.00000	9.27034			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.29210	100.00000	7.27424			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.50120	100.00000	10.47576			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.20012	100.00000	15.16648			200,000,000,000.00	2,000,000	1,020,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	11.12752	100.00000	11.10056			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.99259	100.00000	41.89675			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013	Spot Bond			100.00000	57.49885	100.00000	57.37229			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.45405	100.00000	3.44616			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.80643	100.00000	3.79800			0.00	0	5,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.34403	100.00000	4.33442			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34083	100.00000	0.34019			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02268	100.00000	0.02263			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02090	100.00000	0.02086			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	35.66972	100.00000	35.59078			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.02688	100.00000	61.87661			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.63715	100.00000	13.60411			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.80035	100.00000	33.73343			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.71338	100.00000	30.65257			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.30399	100.00000	13.27177			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.30399	100.00000	13.27177			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107 On	03/06/2021	Spot Bond			100.00000	9.72599	100.00000	9.70217			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.10619	100.00000	13.07443			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.71150	100.00000	10.68555			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	57.63876	100.00000	57.49913			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.32073	100.00000	13.28811			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.43801	100.00000	9.41514			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.24128	100.00000	10.21648			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.51158	100.00000	33.43040			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.35570	100.00000	8.32736			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.76950	100.00000	8.73624			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.17458	100.00000	13.14231			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.21679	100.00000	10.19204			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.07805	100.00000	12.04879			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.91072	100.00000	12.87944			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.79556	100.00000	9.77183			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.95150	100.00000	10.92497			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.07645	100.00000	14.04235			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	9.17534	100.00000	9.14505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125 On	20/09/2017	Spot Bond			100.00000	6.84826	100.00000	6.81883			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.11671	100.00000	11.07524			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	12.99415	100.00000	12.94570			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.19272	100.00000	10.15471			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	10.78250	100.00000	10.74229			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	12.41421	100.00000	12.36791			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	11.61801	100.00000	11.57469			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	12.89586	100.00000	12.84776			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	13.60358	100.00000	13.55285			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	12.38150	100.00000	12.33213			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	12.01582	100.00000	11.96582			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	10.90555	100.00000	10.86018			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	10.72870	100.00000	10.68406			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	13.12608	100.00000	13.07147			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	12.97870	100.00000	12.92470			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	12.57586	100.00000	12.52354			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	13.14323	100.00000	13.08607			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	10.84876	100.00000	10.79599			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On	20/09/2017			100.00000	9.70639	100.00000	9.65575			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	8.29304	100.00000	8.24977			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	13.19358	100.00000	13.11790			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	17.57662	100.00000	17.35815			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	7.41514	100.00000	7.32297			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.85845	100.00000	2.84500			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	7.35575	100.00000	7.20614			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	36.25589	100.00000	36.17565			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	31.24215	100.00000	31.16646			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	20.34320	100.00000	20.29392			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.75402	100.00000	16.71343			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	43.56147	100.00000	43.45594			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	99.98124	6.90500	99.96248			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.95460	100.00000	8.93267			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	64.65607	100.00000	64.49944			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	31.41378	100.00000	31.33768			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.79259	100.00000	9.76887			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			5.87500	100.78983	5.87500	100.77398			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.10684	100.00000	11.07993			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.19409	100.00000	11.16697			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.07226	100.00000	5.06109			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.95270	100.00000	24.90549			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.64818	100.00000	4.63796			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.50363	100.00000	6.48933			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.35415	100.00000	9.33644			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.93580	100.00000	10.90930			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.69808	100.00000	15.65964			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.88320	100.00000	15.84430			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.31454	100.00000	14.27948			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.28225	4.73000	106.26007			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.50941	100.00000	14.47387			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.98222	100.00000	9.95803			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	11.04866	100.00000	11.02189			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.07646	100.00000	26.01329			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.48353	100.00000	12.45329			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.11511	100.00000	12.08577			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.02211	100.00000	64.89338			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.02489	100.00000	64.89615			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.03602	100.00000	64.90727			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.16133	100.00000	66.00106			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.01253	100.00000	8.99468			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.41545	100.00000	14.38661			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.00358	100.00000	8.98576			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	17.98345	100.00000	17.94785			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.96100	100.00000	14.93106			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.72044	100.00000	13.68720			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	60.60563	100.00000	60.45881			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	63.04810	100.00000	62.89536			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On	02/08/2013			100.00000	60.67690	100.00000	60.52990			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	63.12485	100.00000	62.97193			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	60.85234	100.00000	60.70492			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	60.90716	100.00000	60.75962			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	61.48284	100.00000	61.33389			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	62.19008	100.00000	62.03942			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	62.63416	100.00000	62.48243			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.19842	100.00000	21.14926			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	56.73639	100.00000	56.59743		2,968,000,000,000.00		29,680,000	7,420,000.00
FRJ14	On	20/07/2014			100.00000	30.98173	100.00000	30.90668			0.00	0	1,000,000.00
FRJ15	On	04/04/2015			100.00000	17.56919	100.00000	17.51435			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	13.81891	100.00000	13.78543			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	9.51122	100.00000	9.48153			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	7.96798	100.00000	7.94869			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	10.59610	100.00000	10.57600			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	3.11930	100.00000	3.11243			379,200,000,000.00	3,792,000	1,896,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.79045	100.00000	7.77158			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.37090	100.00000	3.36321			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.67356	100.00000	12.64286			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.34411	100.00000	11.31663			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.48074	100.00000	92.25011			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	61.78438	100.00000	61.63469			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.68680	100.00000	7.66817			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.88603	100.00000	44.77729			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.74203	2.00000	103.72802			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.64111	100.00000	65.48209			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.69464	100.00000	65.53549			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.62700	100.00000	56.45021			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85983	100.00000	0.85714			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.64584	100.00000	13.60277			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.63199	100.00000	54.45956			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.94551	100.00000	53.77523			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.57922	100.00000	7.55555			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			100.00000	17.38925	100.00000	17.33437			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.46011	100.00000	17.39298			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.55060	100.00000	26.46680			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.12033	100.00000	12.38867			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	31.68803	100.00000	31.54716			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	56.86295	100.00000	56.60735			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.66751	100.00000	27.60559			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.00036	100.00000	20.95338			0.00	0	2,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.79617	9.00000	96.77263			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.11619	8.00000	102.09407			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.88027	100.00000	15.84512			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.06116	9.00000	102.04476			27,000,000,000.00	3,000,000	6,100,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.45050	100.00000	13.42073			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.12694	100.00000	10.10465			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.35337	100.00000	11.32825			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.20208	100.00000	13.16975			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.97243	100.00000	17.91632			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.16067	9.48500	104.13431			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	72.58365	100.00000	72.44592			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	77.75528	100.00000	77.59914			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.33383	100.00000	73.19494			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	92.27712	100.00000	92.05040			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.10080	100.00000	86.89635			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	56.63559	100.00000	56.38653			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD178	On	05/11/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.56353	100.00000	8.54279			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.68208	100.00000	10.65620			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	87.13301	100.00000	86.92848			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	87.15448	100.00000	86.94990			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	87.20816	100.00000	87.00345			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	87.40139	100.00000	87.19623			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.69025	100.00000	19.64203			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.62555	100.00000	10.59980			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.24330	100.00000	14.20880			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.46595	100.00000	10.44033			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	21.74633	100.00000	21.69366			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.10715	100.00000	10.08267			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	19.91541	100.00000	19.82783			0.00	0	0.00
HILB02	On	13/09/2017			100.00000	1.78114	100.00000	1.77322			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	95.32846	100.00000	95.08712			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2On	19/07/2013	Spot Bond			100.00000	62.67057	100.00000	62.51875			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	62.67057	100.00000	62.51875			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	56.12310	100.00000	56.01691			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	62.03546	100.00000	61.91777			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	63.49300	100.00000	63.33918			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.65997	100.00000	17.61719			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	19.26956	100.00000	19.22288			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	62.80669	100.00000	62.65454			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	63.63479	100.00000	63.48063			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	18.03182	100.00000	17.98814			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.64141	100.00000	19.59383			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	62.98252	100.00000	62.82995			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	63.89003	100.00000	63.73525			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	18.50992	100.00000	18.46507			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	20.11951	100.00000	20.07077			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	63.60643	100.00000	63.45235			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	64.23034	100.00000	64.07474			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	19.09426	100.00000	19.04800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2On	19/07/2013	Spot Bond				100.00000	64.37214	100.00000	64.21619			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	65.50652	100.00000	65.34783			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.03909	100.00000	11.01478			24,800,000,000.00	248,000	36,004,827.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.93586	100.00000	6.92051			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.92997	100.00000	6.91464			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.32744	100.00000	10.30471			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.32744	100.00000	10.30471			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.86888	2.00000	100.85525			1,463,720,000,000.00	731,860,000	263,030,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.90279	2.25000	100.88847			1,922,332,500,000.00	854,370,000	388,200,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	101.01044	2.50000	100.99500			506,250,000,000.00	202,500,000	236,200,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	9.74869	100.00000	9.71793			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	82.30204	100.00000	82.22494			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	83.37072	100.00000	83.18379			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.50592	100.00000	22.45557			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	82.59570	100.00000	82.41174			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	19.88560	100.00000	19.83690			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	16.92907	100.00000	16.88805			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	65.10654	100.00000	64.94883			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.70905	100.00000	37.61670			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	37.73837	100.00000	37.64595			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.10915	100.00000	36.02835			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	14.93944	100.00000	14.90600			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.12989	100.00000	11.10499			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.08793	100.00000	37.00584			0.00	0	1,905,400.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.90119	100.00000	29.82875			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.93792	100.00000	27.87024			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.22204	1.75000	106.20840			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.70715	8.27000	100.68497			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.93716	100.00000	20.88644			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.61715	100.00000	9.59385			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.62282	100.00000	5.61044			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.11930	100.00000	3.11243			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.83905	100.00000	17.78335			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.65800	100.00000	9.62785			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	104.06494	8.76500	104.04055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On	15/06/2015	Spot Bond			100.00000	16.12978	100.00000	16.07887			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	66.28280	100.00000	66.13690			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.72345	100.00000	18.68201			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.72345	100.00000	18.68201			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.67325	5.00000	100.65974			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.73172	100.00000	14.68013			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.48699	100.00000	14.43625			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.29641	100.00000	23.24485			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.71507	100.00000	24.55992			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.71507	100.00000	24.55992			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.27888	100.00000	11.24367			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.38391	100.00000	7.36583			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	63.13156	100.00000	62.79564			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	60.96897	100.00000	60.69491			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	58.91200	100.00000	58.64421			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.08479	100.00000	21.03761			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	51.35721	100.00000	51.11281			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	65.26822	100.00000	65.12455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	15.84974	100.00000	15.81133			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	98.81174	100.00000	98.55239			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	97.02445	100.00000	96.77439			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	95.30066	100.00000	95.05940			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	59.03585	100.00000	58.77624			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	81.46164	100.00000	81.11202			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.10449	100.00000	58.96130			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.87587	100.00000	16.83499			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.45568	100.00000	18.41096			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.20508	100.00000	17.16339			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	89.47992	100.00000	89.27327			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.32831	100.00000	83.14106			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.57586	100.00000	8.55508			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.29436	100.00000	73.15554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	22.19613	100.00000	22.14176			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.62143	100.00000	9.59813			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	76.45001	100.00000	76.45000			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	82.17872	100.00000	81.99771			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.91191	6.50000	100.90009			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.36360	100.00000	65.15953			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	68.65989	100.00000	99.72678			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	63.29116	100.00000	63.09356			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	84.05873	100.00000	83.86898			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	83.14569	100.00000	82.96010			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.09000	100.00000	9.05892			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	93.49161	100.00000	92.79907			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	23.30952	100.00000	23.15761			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	69.73180	100.00000	69.46565			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	46.88547	100.00000	46.67703			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.03140	100.00000	90.80829			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.12070	100.00000	60.97264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	41.56590	100.00000	41.46522			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.56590	100.00000	41.46522			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.12927	100.00000	44.02237			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.80103	100.00000	42.69620			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.32493	100.00000	26.26116			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.48760	100.00000	21.43555			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.27934	100.00000	39.18315			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.44795	100.00000	17.39348			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.83435	100.00000	11.79740			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.51031	100.00000	9.48062			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.81209	8.80000	103.78768			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.62817	100.00000	39.54093			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.63480	100.00000	13.60177			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.91575	100.00000	15.88072			0.00	0	15,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.86592	100.00000	21.81295			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	20.13700	100.00000	20.08822			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.40886	100.00000	22.35927			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.34276	100.00000	11.31529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	8.10317	100.00000	8.08332			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.37178	2.75000	100.36434			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.13810	2.60000	104.12223			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	51.26718	100.00000	51.02881			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.01029	100.00000	8.98216			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.04447	100.00000	10.99590			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.89930	100.00000	9.85577			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.35340	100.00000	0.35183			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	73.80413	100.00000	73.64079			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.47559	100.00000	66.31455			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.69043	100.00000	19.64709			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.57043	100.00000	10.54483			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.99669	2.60000	102.97770			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.93247	100.00000	65.77275			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.92233	100.00000	7.90314			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.73002	100.00000	29.65799			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.13808	100.00000	11.08910			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF001	On	10/01/2013	Spot Bond			100.00000	92.07922	100.00000	91.61882			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	59.03585	100.00000	58.77624			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	81.29585	100.00000	80.95138			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.69625	100.00000	63.54195			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.32162	100.00000	63.16823			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	77.38000	100.00000	77.22555			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.60776	100.00000	73.46835			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.37648	100.00000	2.36740			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	75.67472	100.00000	75.52367			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.64647	100.00000	70.49011			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.46035	100.00000	18.41972			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.67582	100.00000	42.57243			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.66035	100.00000	16.61999			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.81471	100.00000	14.75900		300,000,000,000.00	3,000,000	9,900,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	58.77624	100.00000	58.51777			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	64.22654	100.00000	64.07094			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.40612	100.00000	31.33004			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.30772	100.00000	57.16890			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.30053	100.00000	27.23439			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.24831	100.00000	96.99373			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.99650	100.00000	22.94079			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.99855	100.00000	16.94548			0.00	0	134,983,200.00
MBP011 On	30/01/2013	Spot Bond			100.00000	91.63447	100.00000	91.41097			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	91.76887	100.00000	91.54450			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.56887	100.00000	42.46574			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.51811	100.00000	95.27319			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.29576	100.00000	86.09554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.59578	100.00000	42.49259			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	87.62084	100.00000	87.41613			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	40.46954	100.00000	40.37151			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.10356	100.00000	31.02821			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.49213	100.00000	21.43949			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.28876	100.00000	21.23718			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.05219	8.00000	109.02882			0.00	0	12,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.33285	100.00000	82.15029			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	19.88083	100.00000	19.83214			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.67626	100.00000	27.61501			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.73912	100.00000	27.67773			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.84813	100.00000	13.81748			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.18818	100.00000	9.16795			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.04009	100.00000	9.02018			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.91223	8.59000	103.88835			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.90311	9.34000	101.87784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.03769	10.01000	102.01062			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.22553	100.00000	26.16748			0.00	0	78,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.58573	100.00000	14.55039			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.93089	100.00000	8.90926			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.95464	100.00000	12.92326			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.68173	100.00000	16.64440		810,000,000,000.00	8,100,000	28,700,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.83369	100.00000	16.78055			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.64174	8.78500	102.61763			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	56.92681	100.00000	56.78739			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.42173	8.00000	104.39935		36,000,000,000.00	4,500,000	10,700,000.00	
MTN02 On	13/07/2014	Spot Bond			100.00000	32.44531	100.00000	32.37389			0.00	0	4,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.11687	100.00000	20.07259			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.57798	100.00000	13.54810			0.00	0	4,300,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	48.31698	100.00000	48.21005			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.31654	100.00000	6.30125			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.10807	100.00000	0.10781			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On	14/08/2020			100.00000	6.61634	100.00000	6.60031			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.69810	100.00000	6.68188			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	6.20753	100.00000	6.19249			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	6.27293	100.00000	6.25774			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.38196	100.00000	6.36649			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.43646	100.00000	6.42086			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	6.50188	100.00000	6.48612			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	6.66539	100.00000	6.64925			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	6.77441	100.00000	6.75800			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.89433	100.00000	6.87763			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.00335	100.00000	6.98638			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.05786	100.00000	7.04075			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.71196	100.00000	7.69327			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.47507	100.00000	8.45453			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10807	100.00000	0.10781			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10807	100.00000	0.10781			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	29.80978	100.00000	29.73757			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	21.23646	100.00000	21.18501			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On	20/02/2015			100.00000	20.09142	100.00000	20.04274			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.10144	100.00000	9.07939			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	15.84859	100.00000	15.77889			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.86278	100.00000	8.82381			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	18.56859	100.00000	18.52704		450,000,000,000.00	4,500,000	15,900,000.00	
NBK2B	On	15/09/2015			100.00000	15.87025	100.00000	15.83139			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.95844	100.00000	11.93168			0.00	0	7,000,000.00
NBK4	On	28/10/2024			100.00000	0.02268	100.00000	0.02263			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	63.51001	100.00000	63.35615			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	24.71534	100.00000	24.66064			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.76622	100.00000	17.72318			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.08479	100.00000	9.06278			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	39.29337	100.00000	39.20688			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.74965	100.00000	32.31487			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	19.17518	100.00000	19.13298		450,000,000,000.00	4,500,000	11,600,000.00	
NBK9B	On	23/03/2016			100.00000	12.54302	100.00000	12.51264			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	78.89495	100.00000	78.71395			0.00	0	30,000,000.00
NCLN17	On	24/01/2013			100.00000	92.62208	100.00000	92.39283			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN19 On	07/03/2013	Spot Bond			100.00000	83.62037	100.00000	83.43204			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	32.92482	100.00000	32.86234			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	24.85836	100.00000	24.81133			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	23.57452	100.00000	23.52992			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	20.76914	100.00000	20.71883			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	82.60790	100.00000	82.42391			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.63878	100.00000	65.47977			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.45500	100.00000	65.29643			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.45500	100.00000	65.29643			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.45500	100.00000	65.29643			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.24938	100.00000	19.20275			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.61905	100.00000	18.57395			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.23980	100.00000	18.19562			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.59338	100.00000	15.55518			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.16034	100.00000	12.13056			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On	25/01/2016			100.00000	13.57724	100.00000	13.54435			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	14.28087	100.00000	14.24627			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.49976	100.00000	13.46704			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	13.10967	100.00000	13.07791			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	95.66740	100.00000	95.50525			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.77544	100.00000	7.76069			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	56.90810	100.00000	56.77023			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	38.23189	100.00000	38.15537			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.16512	100.00000	38.08873			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	21.06922	100.00000	20.97555			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.99766	100.00000	9.95369			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.47642	100.00000	18.43508			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.09971	100.00000	82.02305			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	85.13160	100.00000	84.94325			0.00	0	0.00
NED6	On	20/09/2013			100.00000	54.71042	100.00000	54.58999			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.37310	100.00000	39.28643			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.89883	100.00000	8.87728			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.26326	100.00000	20.21865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1BOn	20/11/2018	Spot Bond			100.00000	10.93294	100.00000	10.90646			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
NHM001On	04/09/2015	Spot Bond			100.00000	9.38596	100.00000	9.34423			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond			100.00000	10.24478	100.00000	10.22128			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond			100.00000	10.75784	100.00000	10.73416			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.26322	100.00000	11.23594			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	98.86574	6.82500	98.84756			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.67399	6.58500	99.65630			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	57.73063	100.00000	57.59077			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.44023	100.00000	16.38891			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	11.47707	100.00000	11.44927			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	99.70206	6.92500	99.68345			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	57.91865	100.00000	57.77834			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.66172	100.00000	16.60970			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	11.69091	100.00000	11.66259			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.73504	7.32500	99.71537			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	58.16935	100.00000	58.02843			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.06972	100.00000	17.01643			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7On	22/11/2012	Spot Bond			100.00000	86.51202	100.00000	86.31083			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	58.20591	100.00000	58.06490			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	86.63964	100.00000	86.43815			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.41483	100.00000	58.27332			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	86.70345	100.00000	86.50182			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.67598	100.00000	58.53383			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.01546	100.00000	58.87250			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.00719	100.00000	8.98537			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.01100	8.21500	98.98912			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	56.76546	100.00000	56.63592			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	39.35504	100.00000	39.26841			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.24214	100.00000	16.20619			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.77474	100.00000	16.73782			0.00	0	2,569,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.91898	100.00000	7.90081			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.66572	100.00000	15.63105			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.58464	100.00000	63.43060			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.97586	100.00000	30.90082			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	30.81012	100.00000	30.73548			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	10.82715	100.00000	10.80092			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	21.43216	100.00000	21.38023			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	60.63902	100.00000	60.37236			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	18.73725	100.00000	18.65485			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.98944	100.00000	12.95798			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.04449	100.00000	13.01289			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.07753	100.00000	13.04585			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.87028	100.00000	13.83668			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.75112	100.00000	14.71538			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.25634	100.00000	20.20728			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	19.64998	100.00000	19.60648			0.00	0	97,300,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	61.86444	100.00000	61.71458			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	30.43371	100.00000	30.35999			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	61.78181	100.00000	61.63214			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.21067	100.00000	30.13749			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.85374	100.00000	12.82261			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	91.83942	100.00000	91.61433			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.86376	100.00000	4.84237			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	92.20936	100.00000	91.98336			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.71139	100.00000	19.66365			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.73157	100.00000	5.71754			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	53.97715	100.00000	53.80678			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	50.84486	100.00000	50.73202			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	87.53390	100.00000	87.32986			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.62509	100.00000	26.55989			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	84.79790	100.00000	84.61071			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	81.99277	100.00000	81.81177			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	54.70834	100.00000	54.57436			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	54.85618	100.00000	54.72184			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	55.04839	100.00000	54.91357			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	82.03314	100.00000	81.85206			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	26.76076	100.00000	26.69522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B On	15/12/2012	Spot Bond			100.00000	84.98161	100.00000	84.79401			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	55.10259	100.00000	54.96764			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	55.09766	100.00000	54.96272			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	82.10380	100.00000	81.92256			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.06403	100.00000	26.99775			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	55.54612	100.00000	55.41008			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	82.28549	100.00000	82.10384			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.39922	100.00000	27.33212			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	55.94037	100.00000	55.80336			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	40.37359	100.00000	40.27578			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	98.30675	100.00000	98.04668			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	98.33095	100.00000	98.07081			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	98.42777	100.00000	98.16738			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	19.93088	100.00000	19.88628			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00215	100.00000	0.00214			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			5.54000	121.79928	5.48000	121.96602		175,448,414,522,620.00	669,388,903	20,517,574,298.00	
R158P On	15/09/2015	Spot Bond			100.00000	8.85817	100.00000	8.83835			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	3.93696	100.00000	3.92815			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	55.70112	100.00000	55.57851			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.60000	127.53808	7.43000	129.24513		93,638,724,844,800.00	320,884,848	11,654,698,563.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00095	100.00000	0.00095			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.41933	103.45077	218.39746	103.03136			0.00	0	1,172,000,000.00
R197	On	07/12/2023	Spot Bond			1.43000	272.35979	1.46000	271.60476		515,214,700,000.00	360,290,000	156,854,000.00	
R201	On	21/12/2014	Spot Bond			5.02500	109.98381	4.96500	110.10193		2,146,142,325,000.00	427,093,000	3,977,010,398.00	
R202	On	07/12/2033	Spot Bond			1.99500	202.43487	1.99500	202.40749		572,565,000,000.00	287,000,000	1,519,848,000.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.65167	8.00000	98.63030		3,802,400,000,000.00	475,300,000	3,021,000,000.00	
R203	On	15/09/2017	Spot Bond			5.99000	109.71312	5.91000	110.05641		31,279,312,780,000.00	221,922,000	6,684,404,000.00	
R204	On	21/12/2018	Spot Bond			6.29000	110.68194	6.20500	111.12158		17,798,017,315,000.00	829,573,500	5,124,118,773.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.45050	8.75000	100.42675		3,430,000,000,000.00	392,000,000	1,049,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.86250	100.00000	30.78774			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.17000	104.27200	5.11000	104.33507		845,956,760,000.00	163,628,000	2,974,424,684.00	
R207	On	15/01/2020	Spot Bond			6.59500	105.04216	6.49000	105.64214		50,373,324,898,000.00	638,108,400	6,730,422,103.00	
R208	On	31/03/2021	Spot Bond			6.76500	103.07292	6.65500	103.76126		12,226,929,366,630.00	807,380,542	8,852,544,702.00	
R209	On	31/03/2036	Spot Bond			8.34500	81.49555	8.15000	83.16111		21,741,253,535,000.00	605,303,000	8,722,841,238.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.72000	156.40367	1.78000	155.18764			52,389,480,000.00	30,459,000	53,604,000.00
R211	On	31/01/2017	Spot Bond			0.54000	121.52749	0.54000	121.51585			104,760,000.00	194,000	1,641,500,000.00
R212	On	31/01/2022	Spot Bond			1.40000	125.05439	1.41000	124.93571			90,965,000,000.00	64,975,000	1,061,366,437.00
R213	On	28/02/2031	Spot Bond			8.12500	89.70082	7.94500	91.27284			13,905,181,875,000.00	711,407,000	3,410,831,557.00
R214	On	28/02/2041	Spot Bond			6.50000	100.33630	6.50000	100.31857			7,488,097,500,000.00	152,015,000	5,302,621,908.00
R222C	On	15/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	44.84448	100.00000	44.74414			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.89632	100.00000	29.82942			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.93088	100.00000	19.88628			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.28725	100.00000	13.25752			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.85817	100.00000	8.83835			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.90545	100.00000	5.89223			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.93696	100.00000	3.92815			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.25250	100.00000	54.13243			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.16833	100.00000	36.08828			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.11222	100.00000	24.05886			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	16.07481	100.00000	16.03924			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.71654	100.00000	10.69282			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.14436	100.00000	7.12855			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.76291	100.00000	4.75237			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.17527	100.00000	3.16824			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.11685	100.00000	2.11216			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.41123	100.00000	1.40811			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.94082	100.00000	0.93874			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.62721	100.00000	0.62583			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41814	100.00000	0.41722			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27876	100.00000	0.27814			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18584	100.00000	0.18543			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12389	100.00000	0.12362			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08260	100.00000	0.08241			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05506	100.00000	0.05494			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03671	100.00000	0.03663			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02447	100.00000	0.02442			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01632	100.00000	0.01628			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	0.01088	100.00000	0.01085			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00725	100.00000	0.00724			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00483	100.00000	0.00482			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00322	100.00000	0.00322			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00215	100.00000	0.00214			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00143	100.00000	0.00143			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00095	100.00000	0.00095			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.01983	100.00000	39.92182			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	64.44417	100.00000	64.28806			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.63147	100.00000	14.59602			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.35389	100.00000	18.29659			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.22940	100.00000	2.21959			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.14231	100.00000	82.95588			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	55.29624	100.00000	55.12170			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	55.29624	100.00000	55.12170			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	47.09485	100.00000	46.88547			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On	30/03/2015			100.00000	18.24253	100.00000	18.19834			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	69.72339	100.00000	69.63699			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
RES010	On	21/09/2012			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
RES05	On	17/10/2012			100.00000	94.36945	100.00000	94.12993			0.00	0	0.00
RES06	On	18/10/2014			100.00000	22.82481	100.00000	22.76951			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.41153	5.87500	103.39529			0.00	0	0.00
RES11	On	14/11/2012			100.00000	89.00061	100.00000	88.78971			0.00	0	0.00
RES12	On	20/08/2015			100.00000	16.81367	100.00000	16.73972			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	27.17362	100.00000	27.10706			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	85.40120	100.00000	85.20578			0.00	0	0.00
RP002	On	28/02/2013			100.00000	85.53687	100.00000	85.34113			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.75882	100.00000	23.70127			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.33557	100.00000	13.30917			0.00	0	0.00
RP006	On	30/04/2019			100.00000	13.02722	100.00000	12.99566			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.94591	100.00000	14.90969			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.94591	100.00000	14.90969			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On	16/07/2013	Spot Bond			100.00000	64.97674	100.00000	64.69100			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	54.64432	100.00000	54.40402			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	45.85249	100.00000	45.64865			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99901	100.00000	49.99896			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.80739	100.00000	39.70989			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.19080	100.00000	35.12113			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.68904	100.00000	21.63650			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.83432	5.25000	100.82012			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.61845	100.00000	0.61693			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	93.68635	100.00000	93.49593			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.01652	100.00000	13.98549			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	86.91242	100.00000	86.70887			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.04182	100.00000	17.00431		750,000,000,000.00	0.00	7,500,000	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.97245	100.00000	9.94829			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.83019	8.00000	109.80666			0.00	0	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15	On	23/01/2022	Spot Bond			100.00000	8.17147	100.00000	8.15167			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.78076	100.00000	7.76171			0.00	0	5,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.38322	100.00000	7.35991			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.77952	100.00000	22.72938		600,000,000,000.00	6,000,000	18,000,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	70.15847	100.00000	70.00320			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.03801	100.00000	13.00916			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.53174	5.75000	123.50259			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.68106	100.00000	46.57660			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.50943	100.00000	67.36001			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	68.19684	100.00000	67.86030			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	9.92966	100.00000	9.90745			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.28383	100.00000	21.23620			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	70.14443	100.00000	69.98918			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	8.36774	100.00000	8.34724			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.69349	100.00000	27.62567			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.87225	100.00000	23.81441			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.46652	100.00000	11.43874			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.64225	100.00000	66.48080			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.95239	100.00000	40.85318			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.83144	100.00000	14.79879			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.94077	100.00000	40.84158			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.99387	100.00000	10.96724			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.48899	100.00000	7.47085			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.93666	100.00000	0.93459			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.96099	100.00000	7.94170			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.44545	100.00000	12.41791			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.44192	10.05000	103.41437			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.37270	100.00000	9.34344			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.94354	100.00000	19.89522			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.70564	100.00000	9.67534			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.48502	100.00000	7.46688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On	24/05/2019	Spot Bond			8.00000	104.83964	8.00000	104.82464			0.00	0	3,900,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.61309	100.00000	10.58973			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.40670	100.00000	11.38159			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	74.67666	100.00000	74.51228			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.51108	100.00000	17.47253			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	64.66829	100.00000	64.52072			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.93586	100.00000	6.92051			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.62282	100.00000	5.61044			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.66489	100.00000	10.63878			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	82.86921	100.00000	82.69974			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.27400	100.00000	2.26843			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04565	100.00000	0.04553			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.91191	6.50000	100.90009			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.06728	100.00000	10.04263			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	64.85747	100.00000	66.35681			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.84449	100.00000	18.58186			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.33485	100.00000	11.23646			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On	29/06/2017	Spot Bond			8.75000	102.76318	8.75000	102.74704			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.73289	100.00000	53.61462			0.00	0	5,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.22131	100.00000	14.19001			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	59.78637	100.00000	59.65405			0.00	0	28,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	9.92966	100.00000	9.90745		100,000,000,000.00	1,000,000	1,000,000	13,800,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.82015	100.00000	27.75276			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.47725	100.00000	10.45187			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.41890	100.00000	15.38155			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.44577	100.00000	8.42531			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.81225	100.00000	15.77725			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.63636	100.00000	16.58442			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.58118	100.00000	9.55772			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.25820	100.00000	9.23578			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.90672	100.00000	8.87891			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.93341	100.00000	9.90779			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	103.11680	6.75000	103.09336			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.11142	100.00000	24.07355			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.28545	7.25000	101.26586			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008 On	18/06/2017	Spot Bond			100.00000	10.11955	100.00000	7.92254			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.10240	8.75000	98.07919			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.14446	13.50000	100.10832			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.39311	100.00000	2.38362			0.00	0	10,000,000.00
SYN860 On	25/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN940	On	20/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	25.79534	100.00000	25.73825			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	13.17730	100.00000	13.14813			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.82237	100.00000	32.75011			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	39.23290	100.00000	39.14653			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		30,700,000,000,000.00	307,000,000	200,000,000.00	
TFS103	On	14/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317		50,000,000,000,000.00	500,000,000	300,000,000.00	
TFS73	On	11/02/2013	Spot Bond			6.27500	100.53667	6.27500	100.51968			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.17637	100.00000	64.02090			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	63.24918	100.00000	63.09596			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.92730	100.00000	15.88871			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.51937	8.00000	103.49730			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.11340	6.27000	100.09638			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.85371	100.00000	39.77481			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.80585	100.00000	39.68158			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.43287	100.00000	8.40655			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.67642	100.00000	8.64933			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.99609	100.00000	8.97629			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.20005	100.00000	9.17133			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.32038	100.00000	10.28816			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.94780	100.00000	14.90114			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.05814	100.00000	93.82001			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.05236	100.00000	12.02316			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	93.98981	100.00000	93.75187			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A3 On	18/10/2012	Spot Bond			100.00000	94.92316	100.00000	94.68285			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	94.18551	100.00000	93.94708			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	94.44028	100.00000	94.20118			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.36924	100.00000	7.35139			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.89353	100.00000	7.87441			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.24306	100.00000	8.22310			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.94213	100.00000	8.92046			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.40817	100.00000	9.38537			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.34817	100.00000	14.31341			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.72637	100.00000	11.69796			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.02993	100.00000	13.99594			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.99615	100.00000	11.96710			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.06830	100.00000	8.04875			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.18481	100.00000	8.16498			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.24306	100.00000	8.22310			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.81630	100.00000	11.78767			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.99615	100.00000	11.96710			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.61442	100.00000	12.58385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.82562	100.00000	8.80423			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.61442	100.00000	12.58385			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.51370	100.00000	13.48096			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.99071	100.00000	9.96651			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.45749	100.00000	13.42489			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.95391	100.00000	17.91041			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.65110	100.00000	14.61561			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.12252	100.00000	18.07862			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	45.44999	100.00000	45.33988			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.95378	100.00000	26.89413			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.39981	6.00000	103.38336			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.65527	100.00000	13.62521			1,000,000,000,000.00	10,000,000	1,004,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.68401	100.00000	10.66011			334,600,000,000.00	3,346,000	294,454,624.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.58471	100.00000	14.55260			0.00	0	105,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.17420	100.00000	10.15181			0.00	0	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.80059	100.00000	11.77461			300,000,000,000.00	3,000,000	33,200,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.30015	100.00000	7.26582			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.47205	100.00000	7.43690			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.68979	100.00000	7.65362			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.71271	100.00000	7.67643			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.78995	100.00000	8.74860			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.94969	100.00000	14.87937			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.69617	10.00000	99.66860			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.70372	9.75000	99.67683			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.71077	100.00000	9.68490			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	11.20950	100.00000	11.18441			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	89.75333	100.00000	89.54412			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.10290	100.00000	31.02755			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.86420	100.00000	12.83304			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.72785	100.00000	19.68006			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.95661	100.00000	11.92985			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.49774	100.00000	89.28207			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.61237	100.00000	41.51157			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.52529	100.00000	89.30957			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.72218	100.00000	41.61651			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.62447	100.00000	89.40851			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.06011	100.00000	41.95822			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.65091	100.00000	17.59581			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.60547	100.00000	12.56611			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.36661	100.00000	10.33424			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.19046	100.00000	73.05184			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	20.36894	100.00000	20.32410			2,900,000,000.00	29,000	66,750,436.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.89550	100.00000	11.86837			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.84080	100.00000	21.79272			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.59900	100.00000	13.56906			1,000,000,000.00	10,000	80,010,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.97099	100.00000	11.94463			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.74835	100.00000	11.72249			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.64940	100.00000	11.62376			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	46.37695	100.00000	46.27318			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.89097	100.00000	37.80711			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.49472	100.00000	10.47162			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.91622	100.00000	28.85222			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.61312	100.00000	23.56114			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.21457	100.00000	8.19639			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.85504	100.00000	16.81794			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.47162	100.00000	10.44857			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33435	100.00000	0.33361			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02604	100.00000	0.02599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	11.15734	100.00000	11.13623			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.87949	100.00000	7.86454			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.23770	100.00000	6.22543			0.00	0	0.00
Total for j-Bonds :											564,291,125,312,050.00	,209,158,193	102,084,684,754.00	

Grand Total: **564,291,125,312,050.00** **,209,158,193** **102,084,684,754.00**