



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26450	8.26450	8.33200	8.33200		14.88	129,736,121.00	15,698	283,976.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			582.51710	0.58252	521.098	14.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			50.51710	0.05052	56.598	14.38	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			466.36270	0.46636	409.119	14.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			84.36270	0.08436	94.619	14.48	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			430.57930	0.43058	375.021	14.52	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			98.57930	0.09858	110.521	14.52	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			12.26360	0.01226	9.509	25.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,080.26360	2.08026	2,145.009	25.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.56340	0.00456	3.081	26.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,772.56340	2.77256	2,838.581	26.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			54.91730	0.05492	43.397	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			952.91730	0.95292	1,008.897	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			53.30780	0.05331	42.110	19.80	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			971.30780	0.97131	1,027.610	19.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			37.34530	0.03735	29.447	21.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,205.34530	1.20535	1,264.947	21.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			78.02820	0.07803	62.108	18.53	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			746.02820	0.74603	797.608	18.53	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			76.80960	0.07681	61.122	18.59	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			754.80960	0.75481	806.622	18.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			66.79880	0.06680	53.045	19.05	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			834.79880	0.83480	888.545	19.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			117.08070	0.11708	94.174	17.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			535.08070	0.53508	579.674	17.24	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			107.76500	0.10777	86.451	17.50	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			575.76500	0.57577	621.951	17.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			91.52680	0.09153	73.099	18.02	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			659.52680	0.65953	708.599	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			180.62250	0.18062	147.617	16.03	7,380.87	50	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			348.62250	0.34862	383.117	16.03	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			151.77130	0.15177	122.818	16.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			419.77130	0.41977	458.318	16.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			127.61480	0.12761	102.692	16.98	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			495.61480	0.49561	538.192	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			255.73710	0.25574	213.402	15.11	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			223.73710	0.22374	248.902	15.11	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			246.96850	0.24697	205.711	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			234.96850	0.23497	261.211	15.20	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			234.31880	0.23432	194.670	15.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			252.31880	0.25232	280.170	15.34	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			396.38140	0.39638	342.643	14.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			114.38140	0.11438	128.143	14.55	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			363.81930	0.36382	312.028	14.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			131.81930	0.13182	147.528	14.59	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			278.86510	0.27887	233.829	14.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			196.86510	0.19687	219.329	14.88	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.36930	8.36930	8.43510	8.43510		15.62	5,138,750.20	614	27,788.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			50.46770	0.05047	43.454	24.63	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,465.36770	2.46537	2,524.154	24.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			129.26020	0.12926	111.721	20.12	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,244.16020	1.24416	1,292.421	20.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			78.05400	0.07805	66.898	22.44	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,842.95400	1.84295	1,897.598	22.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			61.03160	0.06103	52.397	23.62	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,175.93160	2.17593	2,233.097	23.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			245.79310	0.24579	215.580	17.49	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			660.69310	0.66069	696.280	17.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			193.29110	0.19329	168.523	18.45	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			858.19110	0.85819	899.223	18.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			153.96830	0.15397	133.388	19.39	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,068.86830	1.06887	1,114.088	19.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			596.01410	0.59601	541.698	14.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			160.91410	0.16091	172.398	14.47	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			534.73730	0.53474	485.357	14.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			199.63730	0.19964	216.057	14.80	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			271.63990	0.27164	238.843	17.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			586.53990	0.58654	619.543	17.11	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.46150	8.46150	8.53020	8.53020		16.25	998,457.00	118	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			404.24400	0.40424	369.939	17.17	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			614.04400	0.61404	648.439	17.17	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			401.12740	0.40113	367.009	17.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			620.92740	0.62093	655.509	17.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			398.03960	0.39804	364.105	17.24	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			627.83960	0.62784	662.605	17.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.60420	8.60420	8.67480	8.67480		16.95	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			971.19370	0.97119	912.449	15.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			296.39370	0.29639	308.249	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			555.17460	0.55517	516.351	18.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			880.37460	0.88037	912.151	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.74620	8.74620	8.81470	8.81470		17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,288.11600	1.28812	1,215.186	15.89	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			473.41600	0.47342	468.986	15.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.33620	9.33620	9.39540	9.39540		18.87	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.26450	8.26450	8.33200	8.33200		14.88	41,322.50	5	1,343.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			25,655.49520	0.25655	21,340.196	15.11	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			22,455.49520	0.22455	24,890.196	15.11	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			15,443.27850	0.15443	12,509.094	16.45	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			41,243.27850	0.41243	45,059.094	16.45	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.36930	8.36930	8.43510	8.43510		15.62	0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			28,865.64720	0.28866	25,440.140	16.89	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			54,355.64720	0.54356	57,510.140	16.89	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.46150	8.46150	8.53020	8.53020		16.25	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			40,424.40210	0.40424	36,993.908	17.17	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			61,404.40210	0.61404	64,843.908	17.17	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			40,112.74110	0.40113	36,700.952	17.20	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			62,092.74110	0.62093	65,550.952	17.20	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			39,803.96480	0.39804	36,410.501	17.24	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			62,783.96480	0.62784	66,260.501	17.24	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.37860	13.37860	13.45900	13.45900		12.57	280,950.60	21	7,932.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,230.10220	1.23010	1,152.567	12.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			21.10220	0.02110	23.967	12.96	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			374.95500	0.37495	315.510	12.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			285.95500	0.28596	306.910	12.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			295.72310	0.29572	245.130	13.04	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			386.72310	0.38672	416.530	13.04	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			243.12900	0.24313	197.710	13.38	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			484.12900	0.48413	519.110	13.38	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			174.71500	0.17471	137.433	13.96	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			665.71500	0.66572	708.833	13.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			124.89410	0.12489	94.690	14.50	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			865.89410	0.86589	916.089	14.50	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.54420	13.54420	13.62160	13.62160		13.46	135,442.00	10	3,385.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			287.65800	0.28766	252.636	15.26	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,066.05800	1.06606	1,108.436	15.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			560.13390	0.56013	504.925	13.43	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			468.53390	0.46853	490.725	13.43	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			489.95690	0.48996	439.736	13.78	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			568.35690	0.56836	595.536	13.78	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			419.96300	0.41996	374.431	14.20	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			698.36300	0.69836	730.231	14.20	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.68830	13.68830	13.77050	13.77050		14.05	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			657.42880	0.65743	600.255	14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			696.92880	0.69693	721.955	14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			665.15720	0.66516	607.593	14.21	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			684.65720	0.68466	709.294	14.21	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			661.28110	0.66128	603.914	14.23	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			690.78110	0.69078	715.614	14.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10650	0.10650	0.10720	0.10720		17.63	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			240.19310	0.00240	204.125	17.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			520.19310	0.00520	554.124	17.63	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10790	0.10790	0.10860	0.10860		18.45	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,891.62660	0.01892	1,822.058	17.29	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			31.62660	0.00032	32.058	17.29	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,044.12380	0.01044	979.961	17.10	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			184.12380	0.00184	189.961	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			497.67140	0.00498	451.592	18.45	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			637.67140	0.00638	661.592	18.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.63400	10.63400	10.70990	10.70990		12.16	34,273,382.00	3,223	61,541.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,217.19860	1.21720	1,142.270	13.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			7.29860	0.00730	8.270	13.35	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			879.86180	0.87986	807.948	12.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			19.96180	0.01996	23.948	12.30	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			64.59510	0.06460	50.839	15.11	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			854.69510	0.85470	916.839	15.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			164.13240	0.16413	133.329	13.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			404.23240	0.40423	449.329	13.14	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			150.36940	0.15037	121.576	13.31	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			440.46940	0.44047	487.576	13.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			126.17500	0.12617	101.102	13.64	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			516.27500	0.51627	567.102	13.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			494.34660	0.49435	434.212	11.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			84.44660	0.08445	100.212	11.90	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			424.29040	0.42429	367.672	11.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			114.39040	0.11439	133.672	11.97	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			205.84570	0.20585	169.385	12.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			315.94570	0.31595	355.385	12.72	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.78090	10.78090	10.85490	10.85490		13.12	0.00	0	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			352.80660	0.35281	317.323	13.60	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			467.90660	0.46791	506.423	13.60	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			10.91130	10.91130	10.98960	10.98960		13.49	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			418.90090	0.41890	382.734	14.35	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			679.30090	0.67930	721.434	14.35	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			415.83310	0.41583	379.859	14.38	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			686.23310	0.68623	728.559	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			421.99520	0.42200	385.634	14.33	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			672.39520	0.67240	714.334	14.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.11550	11.11550	11.19570	11.19570		14.15	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			703.62830	0.70363	660.011	14.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			707.92830	0.70793	744.511	14.34	0.00	0	0.00
2025	On	01/11/2012	Bond Future			109.25024	109.25024	109.25071	109.25071			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			9,260.71000	9.26071	9,260.240		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			9,250.71000	9.25071	9,250.240		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			9,240.71000	9.24071	9,240.240		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.86077	107.86077	107.85952	107.85952			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,869.52000	8.86952	8,870.770		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,859.52000	8.85952	8,860.770		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,849.52000	8.84952	8,850.770		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			115.82456	115.82456	115.82310	115.82310			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,833.10000	11.83310	11,834.560		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			11,823.10000	11.82310	11,824.560		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			11,813.10000	11.81310	11,814.560		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			477.92700	477.92700	479.21200	479.21200			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			484.75500	484.75500	486.05700	486.05700			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			426.69500	426.69500	427.90200	427.90200			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			432.79100	432.79100	434.01400	434.01400			0.00	0	118.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.55780	8.55780	8.56200	8.56200		11.88	17,115.60	2	11,816.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			240.35330	0.24035	238.628	11.83	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			138.35330	0.13835	140.828	11.83	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.60240	8.60240	8.60500	8.60500		12.08	0.00	0	4,449.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			332.33510	0.33234	329.438	11.99	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			237.33510	0.23734	237.038	11.99	0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future			8.64130	8.64130	8.64720	8.64720			0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			102.80000	0.10280	108.700		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			112.80000	0.11280	118.700		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			92.80000	0.09280	98.700		0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future			8.68340	8.68340	8.69310	8.69310		12.98	0.00	0	2,150.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			370.11170	0.37011	365.966	13.39	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			567.01170	0.56701	572.566	13.39	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			366.82180	0.36682	362.675	13.41	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			573.72180	0.57372	579.275	13.41	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			363.56000	0.36356	359.416	13.43	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			580.46000	0.58046	586.016	13.43	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			8.89870	8.89870	8.89550	8.89550		14.28	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.38810	8.38810	8.44150	8.44150		11.15	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			235.11490	0.23511	191.337	11.12	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			143.61490	0.14361	153.237	11.12	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
CAD/ R On	18/03/2013	Foreign Exchange Future			8.47550	8.47550	8.52640	8.52640		11.51	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			239.47050	0.23947	209.283	12.12	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			353.07050	0.35307	373.783	12.12	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			236.03730	0.23604	206.119	12.15	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			359.63730	0.35964	380.619	12.15	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			232.65420	0.23265	203.003	12.19	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			366.25420	0.36625	387.503	12.19	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.07580	0.07580	0.08900	0.08900			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.07750	0.07750	0.08280	0.08280			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.06800	0.06800	0.06190	0.06190			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.10690	0.10690	0.09310	0.09310			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.09480	0.09480	0.10350	0.10350			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.08070	0.08070	0.06770	0.06770			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.10060	0.10060	0.10990	0.10990			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14480	0.14480	0.14390	0.14390			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.20060	0.20060	0.19530	0.19530			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.18020	0.18020	0.17620	0.17620			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.05300	0.05300	0.05520	0.05520			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.80790	8.80790	8.86350	8.86350		13.44	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			169.79450	0.16979	138.670	14.39	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			346.29450	0.34629	370.771	14.39	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			8.93490	8.93490	8.98890	8.98890		14.90	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Call			315.34850	0.31535	291.525	15.58	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			466.44850	0.46645	496.625	15.58	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			312.03690	0.31204	288.452	15.62	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			473.13690	0.47314	503.552	15.62	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			308.76320	0.30876	285.414	15.65	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			479.86320	0.47986	510.514	15.65	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry			6.77500	6.77500	6.76720	6.76720		13.73	0.00	5,000	0.00
DABB	On	27/09/2012	Any day expiry	6.76	Call			24.56180	0.02456	15.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.76	Put			17.36180	0.01736	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.77	Call			19.75040	0.01975	5.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.77	Put			22.55040	0.02255	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.82	Call			5.56810	0.00557	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.82	Put			58.36810	0.05837	45.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.83	Call			4.19370	0.00419	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.83	Put			66.99370	0.06699	55.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.84	Call			3.13240	0.00313	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.84	Put			75.93240	0.07593	65.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.88	Call			0.91130	0.00091	0.000	13.73	0.00	0	0.00
DABB	On	27/09/2012	Any day expiry	6.88	Put			113.71130	0.11371	105.000	13.73	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry			8.18410	8.18410	8.24900	8.24900		12.79	0.00	2,000	2,000.00
DABC	On	01/10/2012	Any day expiry	8.17	Call			104.49470	0.10449	52.557	13.22	0.00	0	5,000.00
DABC	On	01/10/2012	Any day expiry	8.17	Put			25.49470	0.02549	38.457	13.22	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Call			21.02180	0.02102	6.292	15.07	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Put			122.02180	0.12202	172.192	15.07	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Call			19.02890	0.01903	5.568	15.22	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Put			130.02890	0.13003	181.468	15.22	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Call			17.20710	0.01721	4.926	15.37	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Put			138.20710	0.13821	190.826	15.37	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Call			15.54450	0.01554	4.358	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABC	On	01/10/2012	Any day expiry	8.38	Put			146.54450	0.14654	200.258	15.52	0.00	0	5,000.00
DAUS	On	28/09/2012	Any day expiry			8.18410	8.18410	8.24670	8.24670		14.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			846.70000	0.84670	784.100	32.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	32.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			526.70170	0.52670	464.100	24.37	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			0.00170	0.00000	0.000	24.37	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			396.79180	0.39679	334.102	21.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			0.09180	0.00009	0.002	21.33	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			0.07910	0.00008	0.001	29.33	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			473.37910	0.47338	535.901	29.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			36.42510	0.03643	6.645	16.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			39.72510	0.03973	72.545	16.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.27	Call			28.66060	0.02866	4.332	17.00	0.00	0	3,500.00
DAUS	On	28/09/2012	Any day expiry	8.27	Put			51.96060	0.05196	90.232	17.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			1.23520	0.00124	0.030	24.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			264.53520	0.26454	325.930	24.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.21430	8.21430	8.28240	8.28240		14.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			40.97310	0.04097	28.624	17.27	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			478.57310	0.47857	534.324	17.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			452.76880	0.45277	388.024	13.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			20.36880	0.02037	23.724	13.70	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			169.79140	0.16979	128.018	14.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			137.39140	0.13739	163.718	14.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			78.08750	0.07809	55.535	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			305.68750	0.30569	351.235	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			883.81790	0.88382	816.039	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			1.41790	0.00142	1.739	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			572.31420	0.57231	505.379	13.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			9.91420	0.00991	11.080	13.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry			8.24770	8.24770	8.31600	8.31600		14.77	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			147.60360	0.14760	117.124	16.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			341.60360	0.34160	379.424	16.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			97.16450	0.09716	75.856	17.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			501.16450	0.50116	548.156	17.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			622.83280	0.62283	557.066	13.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			26.83280	0.02683	29.366	13.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			511.19480	0.51119	447.706	13.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			45.19480	0.04519	50.006	13.73	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.28040	8.28040	8.34680	8.34680		15.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			562.39890	0.56240	500.965	13.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			65.59890	0.06560	70.565	13.87	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			202.49010	0.20249	168.475	16.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			365.69010	0.36569	398.074	16.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			145.69700	0.14570	119.624	16.99	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			518.89700	0.51890	559.224	16.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			669.34830	0.66935	606.033	13.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			42.54830	0.04255	45.633	13.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.31710	8.31710	8.38300	8.38300		16.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			229.80150	0.22980	196.949	16.58	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			466.80150	0.46680	499.849	16.58	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			202.34580	0.20235	172.570	16.99	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			539.34580	0.53935	575.470	16.99	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			621.43670	0.62144	561.110	14.08	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			88.43670	0.08844	94.010	14.08	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			235.76140	0.23576	202.285	16.50	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			452.76140	0.45276	485.185	16.50	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			232.76110	0.23276	199.597	16.54	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			459.76110	0.45976	492.497	16.54	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.34750	8.34750	8.41340	8.41340		15.57	0.00	0	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			248.32050	0.24832	216.228	17.00	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			554.92050	0.55492	588.728	17.00	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			283.79090	0.28379	248.330	16.54	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			470.39090	0.47039	500.830	16.54	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			280.63230	0.28063	245.460	16.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			477.23230	0.47723	507.960	16.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			277.50990	0.27751	242.627	16.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			484.10990	0.48411	515.127	16.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			668.36680	0.66837	609.575	14.25	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			104.96680	0.10497	112.075	14.25	0.00	0	6,245.00
EL28	On	01/11/2012	Bond Future			110.52939	110.52939	110.52783	110.52783			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,537.83000	4.53783	4,539.390		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			4,527.83000	4.52783	4,529.390		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,517.83000	4.51783	4,519.390		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			8.74878	89.18015	8.67893	89.78657			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,373.68000	4.37368	3,767.260		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.84817	90.42301	8.77606	91.03742			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,058.51000	2.05851	2,672.920		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.55	Put			1,969.82000	1.96982	2,584.230		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			1,881.26000	1.88126	2,495.670		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			426.80500	426.80500	427.91800	427.91800			162,185,900.00	38	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			239,580.00000	23.95800	228,450.000		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			432.90300	432.90300	434.03100	434.03100			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			10,410.00000	1.04100	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			0.00000	0.00000	870.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			10,310.00000	1.03100	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			0.00000	0.00000	970.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			10,210.00000	1.02100	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			0.00000	0.00000	1,070.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			189.63900	189.63900	189.26700	189.26700			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			192.34800	192.34800	191.97000	191.97000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			512.66500	512.66500	511.78700	511.78700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			519.84800	519.84800	518.95700	518.95700			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.05000	94.95000	5.06000	94.94000			0.00	0	500.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.93000	95.07000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.88000	95.12000	4.89000	95.11000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.83000	95.17000	4.84000	95.16000			0.00	0	0.00
JIBAR FOn		20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.80000	95.20000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.78000	95.22000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			4.78000	95.22000	4.79000	95.21000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			4.84000	95.16000	4.84000	95.16000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			4.94000	95.06000	4.95000	95.05000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.06000	94.94000	5.08000	94.92000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.21000	94.79000	5.23000	94.77000			0.00	0	0.00
JIBAR FOn		17/09/2014	Jibar Tradeable Future			5.37000	94.63000	5.42000	94.58000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.83430	6.83430	6.81690	6.81690		10.15	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			246.13370	0.24613	254.430	10.23	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			59.23370	0.05923	50.130	10.23	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.87750	6.87750	6.85810	6.85810		12.00	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			221.24170	0.22124	222.379	12.13	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			253.14170	0.25314	234.879	12.13	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			217.26520	0.21727	218.264	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			259.16520	0.25917	240.764	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			213.35640	0.21336	214.217	12.19	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			265.25640	0.26526	246.717	12.19	0.00	0	0.00
R023	On	01/11/2012	Bond Future			6.90729	107.56364	6.86736	107.86684			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			1,302.95000	1.30295	999.750		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			1,377.79000	1.37779	1,074.590		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.06	Call			1,452.56000	1.45256	1,149.360		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			6.97431	109.06265	6.93285	109.36955			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			790.82000	0.79082	483.920		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			864.24000	0.86424	557.340		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			937.59000	0.93759	630.690		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.02743	106.47867	6.98444	106.79022			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			402.42000	0.40242	90.870		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			474.64000	0.47464	163.090		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			546.80000	0.54680	235.250		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.31387	123.35306	5.28799	123.42981		2.12	57,729,232.08	468	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,463.37000	1.46337	1,388.980		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			14.72000	0.01472	17.080		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,783.36000	2.78336	2,706.640		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.19000	0.00019	0.220		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.33060	125.07212	5.30173	125.14940		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,622.01000	2.62201	2,548.480		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			38.74000	0.03874	42.490		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.32914	119.79459	5.29663	119.87378		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			833.06000	0.83306	790.350		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			727.44000	0.72744	763.920		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			845.36000	0.84536	802.260		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			715.40000	0.71540	751.490		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.36	Call			857.79000	0.85779	814.300	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			703.50000	0.70350	739.200	2.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.34418	131.39555	7.29423	131.91282		11.22	85,407,107.50	650	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,613.19000	5.61319	5,152.280	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			312.60000	0.31260	368.960	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,190.21000	7.19021	6,701.190	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			146.10000	0.14610	174.350	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,716.95000	11.71695	11,202.010	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			10.56000	0.01056	12.890	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,557.80000	14.55780	14,040.810	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1.24000	0.00124	1.520	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.41543	127.93696	7.36375	128.46085		12.18	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			7,710.96000	7.71096	7,307.580	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,466.89000	1.46689	1,587.400	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			10,079.75000	10.07975	9,632.890	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			858.10000	0.85810	935.130	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,241.03000	11.24103	10,778.510	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			659.43000	0.65943	720.800	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,153.76000	2.15376	1,959.650	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			5,928.32000	5.92832	6,258.100	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,198.37000	3.19837	2,946.700	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,362.20000	4.36220	4,634.420	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.47656	129.49624	7.42317	130.02756		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,659.12000	4.65912	4,383.070	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			4,990.79000	4.99079	5,246.060	12.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.40	Call			4,706.40000	4.70640	4,428.590	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			4,937.95000	4.93795	5,191.460	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,753.96000	4.75396	4,474.400	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			4,885.50000	4.88550	5,137.260	12.02	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.46108	213.46108	213.46621	213.46621			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			5,523.79000	5.52379	5,528.920		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			5,533.79000	5.53379	5,538.920		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			5,543.79000	5.54379	5,548.920		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			277.83347	277.83347	277.83492	277.83492			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			10,844.92000	10.84492	10,843.470		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			10,834.92000	10.83492	10,833.470		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			10,824.92000	10.82492	10,823.470		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.79253	111.18826	4.77614	111.22265		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			718.19000	0.71819	685.730	1.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Put			20.46000	0.02046	22.390	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.72529	108.32971	4.70661	108.36406		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			664.65000	0.66465	639.230	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			163.41000	0.16341	172.340	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.63450	109.65000	4.61242	109.68565		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			129.84000	0.12984	121.930	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,059.77000	1.05977	1,087.510	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			132.95000	0.13295	124.890	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,046.55000	1.04655	1,074.140	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			136.12000	0.13612	127.910	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,033.38000	1.03338	1,060.820	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			206.55608	206.55608	205.26329	205.26329			0.00	0	49,947.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,273.29000	13.27329	14,566.080		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,263.29000	13.26329	14,556.080		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,253.29000	13.25329	14,546.080		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.77296	111.53440	5.74261	111.66936		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,881.39000	4.88139	4,746.490	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.47000	0.00047	0.530	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.81509	113.08875	5.78270	113.22509		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,991.90000	1.99190	1,895.940	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			623.62000	0.62362	664.000	4.35	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,773.89000	3.77389	3,652.320	4.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Put			193.38000	0.19338	208.150	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,841.98000	4.84198	4,713.430	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			96.20000	0.09620	103.990	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.84447	110.31034	5.80983	110.44924		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,753.29000	1.75329	1,674.600	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,352.21000	1.35221	1,412.420	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,710.91000	1.71091	1,633.360	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,389.77000	1.38977	1,451.120	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,732.03000	1.73203	1,653.900	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,370.91000	1.37091	1,431.680	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			6.06530	112.77869	6.03513	112.94024		5.69	5,977,270.57	53	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			6,132.27000	6.13227	5,970.820	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.94000	0.00094	1.040	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.11357	110.32011	6.08176	110.48342		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			6,136.46000	6.13646	5,983.000	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			138.10000	0.13810	147.950	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.15386	111.66469	6.12026	111.83081		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,481.02000	2.48102	2,382.090	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,644.97000	1.64497	1,712.160	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,510.73000	2.51073	2,411.180	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,625.67000	1.62567	1,692.240	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,540.61000	2.54061	2,440.440	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,606.57000	1.60657	1,672.520	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.93712	105.24014	4.90921	105.27276		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			229.98000	0.22998	206.310	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			65.58000	0.06558	74.530	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.84526	102.94178	4.80943	102.97437		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			227.12000	0.22712	211.130	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			272.11000	0.27211	288.710	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.69231	104.19642	4.64292	104.23026		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			58.95000	0.05895	53.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			923.88000	0.92388	952.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			59.94000	0.05994	54.780	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			917.92000	0.91792	946.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			60.95000	0.06095	55.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			911.98000	0.91198	940.590	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			6.33722	107.43903	6.29193	107.70605		6.83	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			7,280.62000	7.28062	7,013.820	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.90000	0.00090	1.120	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.39135	105.29678	6.34388	105.56705		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			7,321.67000	7.32167	7,066.720	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			135.01000	0.13501	150.330	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.43938	106.58016	6.38967	106.85455		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,488.77000	2.48877	2,340.560	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,210.97000	2.21097	2,337.150	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,516.52000	2.51652	2,367.290	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,183.63000	2.18363	2,308.790	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,544.45000	2.54445	2,394.210	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,156.51000	2.15651	2,280.660	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.48818	102.35234	6.44301	102.64487		8.11	28,453,950.52	278	11,946.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,619.38000	2.61938	2,374.270	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			272.52000	0.27252	319.940	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			6,587.64000	6.58764	6,296.670	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			7.18000	0.00718	8.740	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,767.15000	7.76715	7,474.990	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1.67000	0.00167	2.040	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.54355	103.77870	6.49647	104.07482		8.43	0.00	0	2,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			845.07000	0.84507	759.960	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,033.76000	4.03376	4,244.770	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,894.53000	7.89453	7,618.270	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			190.35000	0.19035	210.210	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.58939	101.65041	6.54037	101.95095		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			3,012.50000	3.01250	2,842.880	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,341.87000	2.34187	2,472.790	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			3,044.70000	3.04470	2,873.990	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,313.18000	2.31318	2,443.010	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,980.50000	2.98050	2,811.960	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,370.82000	2.37082	2,502.820	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.14975	80.91072	8.07974	81.52823		17.11	0.00	0	7,349.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.99	Call			7,572.25000	7.57225	6,978.190	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			83.82000	0.08382	107.270	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.22239	82.03830	8.15039	82.66406		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,437.37000	8.43737	7,927.020	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,057.62000	1.05762	1,173.030	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.28390	79.89635	8.21003	80.53041		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,742.98000	3.74298	3,446.410	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,678.68000	5.67868	6,016.170	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,779.47000	3.77947	3,480.980	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,625.64000	5.62564	5,961.210	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,816.17000	3.81617	3,515.760	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,572.96000	5.57296	5,906.610	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	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			156.66472	156.66472	156.46143	156.46143			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			11,471.43000	11.47143	11,674.720		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			11,461.43000	11.46143	11,664.720		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			11,451.43000	11.45143	11,654.720		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			122.75360	122.75360	122.75705	122.75705			0.00	0	703.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Call			767.05000	0.76705	763.600		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			757.05000	0.75705	753.600		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			747.05000	0.74705	743.600		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.45969	127.45969	127.46052	127.46052			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,470.52000	5.47052	5,469.690		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,460.52000	5.46052	5,459.690		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,450.52000	5.45052	5,449.690		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.92090	92.45615	7.86098	92.99553		14.84	924,561.50	10	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,279.25000	1.27925	1,044.440	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,290.55000	2.29055	2,595.120	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,086.87000	8.08687	7,561.970	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			60.42000	0.06042	74.900	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.99725	93.74459	7.93551	94.29104		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,919.11000	8.91911	8,461.370	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			900.15000	0.90015	988.860	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.05902	91.35267	7.99559	91.90651		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,909.29000	3.90929	3,640.400	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,288.81000	5.28881	5,573.760	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,947.73000	3.94773	3,677.120	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,237.68000	5.23768	5,520.910	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,986.40000	3.98640	3,714.070	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Put			5,186.90000	5.18690	5,468.410	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.16437	82.91710	8.10445	83.47853			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			1,090.12000	1.09012	1,651.550		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			993.93000	0.99393	1,555.360		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			897.92000	0.89792	1,459.350		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30330	1.30330	1.31370	1.31370		14.71	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			274.69760	0.02747	224.298	15.59	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			537.69760	0.05377	591.298	15.59	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.31020	1.31020	1.32030	1.32030		15.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			711.60210	0.07116	641.211	15.01	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			408.60210	0.04086	439.211	15.01	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			659.90340	0.06599	592.964	15.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			456.90340	0.04569	490.964	15.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			613.50280	0.06135	549.481	15.29	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			510.50280	0.05105	547.481	15.29	0.00	0	0.00
Total for Derivatives :												511,306,943.94	28,238	1,204,356.00
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.37798	100.00000	11.35012			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.29817	100.00000	24.24468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	8.77398	100.00000	8.75249			0.00	0	3,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.61763	5.00000	123.60077			0.00	0	43,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.42961	100.00000	20.38390			800,000,000.00	8,000	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.88563	100.00000	37.80086			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.84627	100.00000	9.82242			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.54502	100.00000	16.50860			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.58422	100.00000	55.44808			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	30.36742	100.00000	30.29630			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.19710	100.00000	21.14575			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.25401	100.00000	38.16031			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.90476	100.00000	11.87560			0.00	0	3,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.66393	100.00000	7.64515			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.23029	100.00000	7.21259			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.28891	100.00000	7.27106			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.05310	100.00000	23.99928			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.41728	100.00000	21.36483			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	27.56114	100.00000	27.49947			1,500,000,000.00	15,000	15,000.00
ABL11B	On	29/09/2014			100.00000	27.57892	100.00000	27.51137			0.00	0	7,000,000.00
ABL12B	On	08/03/2015			100.00000	21.09939	100.00000	21.04771			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.44173	100.00000	10.41644			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	76.71156	100.00000	76.55965			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	53.19341	100.00000	53.07439			600,000,000.00	6,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	56.92667	100.00000	56.78725			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	90.42428	100.00000	90.20744			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	92.56757	100.00000	92.41147			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	82.91339	100.00000	82.55132			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	43.23607	100.00000	43.13639			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.70737	100.00000	20.65888			0.00	0	450,000.00
ABLI04	On	11/10/2016			8.00000	91.08197	8.00000	91.05271			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.47028	100.00000	22.42081			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	18.22669	100.00000	18.18254			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.15372	9.58000	100.12797			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.52173	100.00000	10.49596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.59851	100.00000	12.55874			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.98715	4.50000	101.96409			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	19.07610	100.00000	18.97461		600,000,000,000.00	6,000,000	6,000,000.00	
ABN05	On	18/04/2021	Spot Bond			100.00000	6.30826	100.00000	6.29363			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.44873	100.00000	21.39903			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.55581	100.00000	5.54293			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.13014	100.00000	99.92677			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	3.99381	100.00000	3.98456			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887		35,000,000,000,000.00	350,000,000	70,000,000.00	
ABN33	On	29/01/2018	Spot Bond			100.00000	2.49445	100.00000	2.48973			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.49445	100.00000	2.48973			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.43255	6.82500	100.41393			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.42909	100.00000	10.40355			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	25.04752	100.00000	25.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.46530	100.00000	11.44331			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.86095	100.00000	10.84006			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.17391	100.00000	22.13114			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.22941	100.00000	21.18834			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.72943	100.00000	7.70529			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.46657	100.00000	9.43701			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.19033	100.00000	20.15127			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.60925	100.00000	24.57060			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.78955	100.00000	19.76757			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.55361	100.00000	18.51772			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.79926	100.00000	17.76483			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.45880	100.00000	17.42503			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.81659	100.00000	9.41411			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	62.43360	100.00000	62.31515			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.67964	100.00000	12.62388			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.22761	100.00000	15.19816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On	23/08/2016	Spot Bond			100.00000	14.28735	100.00000	14.25971			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.38106	95.66000	2.37028			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.61195	100.00000	2.60613			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.86887	100.00000	3.85186			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.29512	100.00000	11.26984			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.95680	100.00000	22.90626			1,600,000,000.00	16,000	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.95242	100.00000	10.92818			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.22499	100.00000	9.20435			38,600,000,000.00	386,000	386,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.17583	100.00000	15.14187			800,000,000,000.00	8,000,000	43,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.77372	100.00000	34.69313			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.34376	4.00000	119.31838			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.32996	100.00000	6.31537			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.51159	100.00000	3.50349			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	63.22075	100.00000	63.06760			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	83.47658	100.00000	83.28857			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.23442	100.00000	56.09670			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.36829	100.00000	18.32379			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	59.66805	100.00000	59.52192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On	20/04/2013	Spot Bond			100.00000	65.38568	100.00000	65.22728			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	59.66805	100.00000	59.52192			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.44082	100.00000	62.28955			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	69.53033	100.00000	69.37728			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	100.61539	13.50000	100.57908			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	18.74158	100.00000	18.69618			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.99522	100.00000	18.94921			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	22.59701	100.00000	22.54227			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	97.93846	100.00000	97.68072			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	56.01329	100.00000	55.87611			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	55.98314	100.00000	55.84603			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	18.48794	100.00000	18.44315			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.50442	100.00000	1.50158			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	94.74253	100.00000	94.50329			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	94.74253	100.00000	94.50329			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	41.41100	100.00000	41.31068			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.06520	100.00000	37.97299			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.22941	100.00000	15.20051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	94.50976	100.00000	94.27049			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	56.38519	100.00000	56.24710			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.04344	100.00000	16.00415			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.82480	100.00000	16.78360			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.69513	100.00000	15.65669			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.93048	100.00000	15.89146			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.03403	100.00000	15.99476			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.73759	100.00000	10.71396			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.73759	100.00000	10.71396			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.79417	100.00000	10.77041			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.54744	100.00000	12.51671			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.79417	100.00000	10.77041			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.68101	100.00000	10.65751			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.59885	100.00000	24.55231			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.00609	100.00000	19.95709			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.53794	100.00000	83.35021			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.00000	38.47215	100.00000	38.37793			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.26828	100.00000	12.23824			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.47215	100.00000	38.37793			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.53794	100.00000	83.35021			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.95562	100.00000	7.93613			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.94691	100.00000	7.92745			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.95638	100.00000	7.93690			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.75042	100.00000	7.73143			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.12596	100.00000	38.03258			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.16895	100.00000	8.14895			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	97.50443	100.00000	97.25117			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	64.95233	100.00000	66.51717			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	97.50443	100.00000	97.25117			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.44206	100.00000	10.41648			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.22982	100.00000	38.13619			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.35113	100.00000	41.26011			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	43.44573	100.00000	43.34049			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.68417	100.00000	8.66313			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			100.00000	8.69595	100.00000	8.67489			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	43.94839	100.00000	43.84192			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.25906	100.00000	4.24964			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.05262	100.00000	4.04356			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.97465	100.00000	2.96799			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.08757	100.00000	3.08066			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.53099	100.00000	7.51255			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.14137	100.00000	29.07078			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.14137	100.00000	29.07078			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	43.94839	100.00000	43.84192			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.69375	100.00000	28.62423			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.31533	100.00000	27.24843			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.26650	100.00000	27.19971			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.39716	100.00000	7.37905			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.10821	100.00000	11.08101			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.38687	100.00000	7.36878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			100.00000	10.56787	100.00000	10.54461			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	83.70235	100.00000	83.51426			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.62444	100.00000	10.60106			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.08633	100.00000	20.03714		100,000,000,000.00	0.00	1,000,000	1,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	9.99492	100.00000	9.97044			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.34059	100.00000	9.31771			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.54793	100.00000	7.52944			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	46.04176	100.00000	45.92900			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.57980	100.00000	38.50258			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.38223	100.00000	38.30541			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.38634	100.00000	9.36756			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	42.11147	100.00000	42.00946			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.41096	100.00000	19.37211			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.26025	100.00000	19.22171			0.00	0	2,000,000.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.55279	100.00000	19.51366			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.36630	100.00000	9.34756			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.01558	100.00000	8.99753			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.43755	100.00000	19.39864			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	19.53507	100.00000	19.49597			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.45604	100.00000	10.43943			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.56354	100.00000	15.53239			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.48187	100.00000	19.44288			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.98380	100.00000	28.91280			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.06943	100.00000	19.02272			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.00133	100.00000	37.90825			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.28620	100.00000	10.27004			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.68576	100.00000	8.66449			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.32193	1.75000	102.30799			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.59594	100.00000	19.54794			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	90.38700	100.00000	90.17432			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.96083	100.00000	14.92419			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.61471	100.00000	8.59361			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.72314	100.00000	7.70423			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.20946	100.00000	7.19180			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	90.43220	100.00000	90.21941			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	55.20491	100.00000	55.03066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.00000	28.46884	100.00000	28.37899			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	90.06634	100.00000	89.85441			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.74259	100.00000	16.68975			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.50722	100.00000	10.47406			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.91556	100.00000	9.88426			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.04957	100.00000	9.02101			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.10489	100.00000	10.07299			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.68515	100.00000	8.65774			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.79909	100.00000	3.78710			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12034	100.00000	0.11996			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12034	100.00000	0.11996			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	46.70246	100.00000	46.49253			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	46.70246	100.00000	46.49253			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	87.10000	100.00000	86.90160			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	87.07500	100.00000	86.87665			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	73.46012	100.00000	73.29754			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.51149	100.00000	2.50541			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	21.02031	100.00000	20.96938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.73928	100.00000	21.68661			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	22.21859	100.00000	22.16476			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.40102	100.00000	9.37998			0.00	0	7,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.48276	100.00000	16.44628			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.52508	100.00000	24.46567			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.92721	100.00000	16.88934			200,000,000.00	2,000	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.81311	100.00000	25.75058			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.48477	100.00000	16.44829			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.71885	100.00000	6.70328			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	36.99224	100.00000	36.91081			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.44700	100.00000	10.42169			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.51861	100.00000	10.49520			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.81707	100.00000	17.76144			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.67354	100.00000	9.64334			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.20042	100.00000	36.08740			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.42462	100.00000	25.20371			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.52791	100.00000	9.24088			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	56.82638	100.00000	56.68721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	50.96550	100.00000	50.85146			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	26.86309	100.00000	22.92581			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.75864	100.00000	31.05476			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.50178	100.00000	16.43532			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.05299	100.00000	42.94869			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.44202	100.00000	17.39976			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.52678	100.00000	56.38985			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.17661	100.00000	19.13015			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.14905	100.00000	19.10266			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.57479	100.00000	13.54191			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.31198	100.00000	16.27245			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.65493	100.00000	12.62426			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.59501	100.00000	15.55723			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.59501	100.00000	15.55723			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.59501	100.00000	15.55723			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.97486	100.00000	15.93616			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.98621	100.00000	16.94505			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.17661	100.00000	19.13015			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.71397	100.00000	14.67832			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.04306	8.00000	100.02153			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.28395	100.00000	13.25176			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.13913	100.00000	12.10972			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.13913	100.00000	12.10972			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.62168	100.00000	28.55234			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	81.82677	100.00000	81.64850			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.26604	100.00000	17.22420			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.60160	100.00000	13.55913			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.26653	100.00000	14.22198			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.12846	100.00000	12.09059			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.55276	100.00000	1.54791			0.00	0	374,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.74190	100.00000	1.73415			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.00000	44.64292	100.00000	44.44444			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.29088	100.00000	20.24172			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.34988	100.00000	17.30785			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.23995	100.00000	16.20062			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	14.85306	100.00000	14.80668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.27055	100.00000	5.26058			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.78088	100.00000	18.73539			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.09272	100.00000	17.05130			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.55105	100.00000	10.52550			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.55105	100.00000	10.52550			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.75673	100.00000	12.72583			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.05349	100.00000	11.02672			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	72.50996	100.00000	72.22222			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	29.49680	100.00000	29.42455			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	18.60351	100.00000	18.55795			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.20568	100.00000	4.19642			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.82417	100.00000	9.80554			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.96980	100.00000	10.94899			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.75609	100.00000	11.73006			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	31.31979	100.00000	31.24391			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B On	03/07/2013	Spot Bond			100.00000	66.72696	100.00000	66.56531			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	41.78472	100.00000	41.68351			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	41.34321	100.00000	41.24305			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	67.09195	100.00000	66.92942			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.96008	100.00000	42.85600			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	81.87297	100.00000	81.69460			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.52659	100.00000	7.50816			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	27.02640	100.00000	26.96020			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	24.40780	100.00000	24.33159			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	58.94305	100.00000	58.81330			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.65724	100.00000	11.62900			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.71483	100.00000	11.68644			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.88758	100.00000	11.85878			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.46343	100.00000	12.43324			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	13.03928	100.00000	13.00769			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.65167	100.00000	14.61618			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.73657	100.00000	9.71298			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On	30/10/2016	Spot Bond			100.00000	10.13614	100.00000	10.11158			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	10.30738	100.00000	10.28241			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	10.36447	100.00000	10.33935			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	11.04944	100.00000	11.02268			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.96274	100.00000	11.93377			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.62994	100.00000	2.62357			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.62994	100.00000	2.62357			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.69149	100.00000	8.67021			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.25199	100.00000	9.22934			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.40485	100.00000	9.38182			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.35416	8.00000	103.33176			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.86344	100.00000	9.83929			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.90265	100.00000	9.87841			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.34765	100.00000	2.34190			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.34765	100.00000	2.34190			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.66831	100.00000	31.59860			1,800,000,000.00	18,000	4,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	70.87379	1,000.00000	69.52381			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC23	On	26/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.14087	100.00000	56.03436			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.97293	100.00000	11.94393			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.00329	100.00000	6.98633			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.39082	100.00000	7.37292			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.99386	100.00000	11.96481			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.33916	100.00000	12.30927			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.96699	100.00000	12.93557			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.58291	100.00000	15.54515			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.47716	100.00000	14.44209			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.69918	100.00000	56.56032			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.02991	100.00000	54.89660			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	87.33959	100.00000	87.13741			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.88743	100.00000	37.76785			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.14071	100.00000	8.12098			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.19374	100.00000	93.95647			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	34.26283	100.00000	34.18741			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.88381	100.00000	22.83344			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.28060	100.00000	14.24600			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.68261	100.00000	30.60827			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.45702	100.00000	19.41418			1,400,000,000.00	14,000	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.23223	8.00000	116.20704			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.54634	100.00000	13.51353			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.29066	8.00000	119.26523			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.49343	100.00000	18.43568			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.89074	100.00000	14.85797			101,600,000,000.00	1,016,000	6,600,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.40859	100.00000	0.40679			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.74321	4.00000	151.71087			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.73714	100.00000	15.70231			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.89317	100.00000	14.86021			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.59685	100.00000	11.57091			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.14441	100.00000	13.11223			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.08706	12.05000	100.06529			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	91.24072	100.00000	91.02139			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	37.27772	100.00000	37.18741			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.63843	100.00000	26.57390			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.03247	100.00000	90.81045			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.06555	100.00000	19.00538			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.37969	100.00000	83.19232			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	84.37014	100.00000	84.18012			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.23636	100.00000	31.15986			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.25955	100.00000	56.12176			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.25955	100.00000	56.12176			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.25955	100.00000	56.12176			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	59.64167	100.00000	59.49559			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.28467	100.00000	56.14683			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	56.03339	100.00000	55.89616			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.83236	100.00000	55.69562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123 On	23/05/2013	Spot Bond			100.00000	60.22067	100.00000	60.07479			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.23176	100.00000	22.17790			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.04459	100.00000	54.91124			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	22.08972	100.00000	22.03620			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	56.03339	100.00000	55.89616			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.85749	100.00000	55.72068			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.84050	100.00000	22.78517			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	60.33996	100.00000	60.19379			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	60.16209	100.00000	60.01634			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	60.11671	100.00000	59.96948			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.33493	100.00000	56.19696			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.15903	100.00000	56.02149			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	56.20929	100.00000	56.07163			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.74210	100.00000	53.62184			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	106.16732	13.64000	106.12906			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.44221	100.00000	51.32710			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	61.85208	100.00000	61.70224			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	88.63119	100.00000	88.42016			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154 On	20/03/2014	Spot Bond			100.00000	40.03005	100.00000	39.93201			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.68385	100.00000	39.58665			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.68385	100.00000	39.58665			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.84885	100.00000	65.68932			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.57954	100.00000	22.52484			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.28821	100.00000	16.24831			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.10934	100.00000	16.06989			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.74209	100.00000	12.71089			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.78222	100.00000	35.69553			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.47875	100.00000	88.26808			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	81.73236	100.00000	81.55429			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	81.86895	100.00000	81.69059			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	81.78057	100.00000	81.60240			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	81.78057	100.00000	81.60240			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.70438	100.00000	33.62273			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.20681	100.00000	12.17691			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66765	100.00000	66.66764			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66765	100.00000	66.66764			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.79661	100.00000	12.76528			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.48414	100.00000	12.45666			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.79661	100.00000	12.76528			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.16773	100.00000	11.14068			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.21379	100.00000	33.13245			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.68098	100.00000	34.59605			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.29840	2.76000	100.29092			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.65096	100.00000	13.61789			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.30470	2.76000	106.28562			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.71720	8.25000	100.69471			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.69685	100.00000	34.61188			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.79661	100.00000	12.76528			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On	15/06/2016	Spot Bond			100.00000	12.79661	100.00000	12.76528			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.65909	100.00000	3.65053			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.91269	2.40000	110.89381			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.00487	100.00000	12.97302			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	82.90873	100.00000	82.72367			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	83.55875	100.00000	83.37055			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.85258	100.00000	56.71334			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.66013	100.00000	40.56055			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.87841	100.00000	23.47457			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.95152	100.00000	23.56941			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.90409	8.52000	103.88041			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.14325	100.00000	22.08961			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.06183	100.00000	22.00838			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.79437	100.00000	10.76822			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.79437	100.00000	10.76822			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.88918	8.64500	103.86516			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.88918	8.64500	103.86516			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.28489	100.00000	34.20092			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	35.93274	100.00000	35.84473			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	14.26377	100.00000	14.23221			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	9.84392	100.00000	9.81981			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	10.70966	100.00000	10.68343			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	56.49667	100.00000	56.35831			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	56.51707	100.00000	56.37866			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	23.32620	100.00000	23.26968			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	23.32620	100.00000	23.26968			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.74133	100.00000	36.66779			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	93.60827	100.00000	93.37425			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	66.25860	100.00000	66.09808			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	66.25860	100.00000	66.09808			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.33472	100.00000	14.30603			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.77399	100.00000	9.75032			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	90.64345	100.00000	90.42398			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.83226	100.00000	9.81258			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	20.99163	100.00000	20.94077			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.02329	100.00000	9.99900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On	24/02/2019			9.35000	100.97314	9.35000	100.94806			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.97314	9.35000	100.94806			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	20.94077	100.00000	20.89004			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	20.95976	100.00000	20.90898			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.58974	100.00000	14.55440			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.53601	100.00000	14.50080			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	19.75969	100.00000	19.71130			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.28889	100.00000	14.25427			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	19.23944	100.00000	19.19232			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	19.23944	100.00000	19.19232			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	19.23944	100.00000	19.19232			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	19.23944	100.00000	19.19232			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	19.23944	100.00000	19.19232			0.00	0	1,000,000.00
CLN255	On	26/03/2015			100.00000	19.39759	100.00000	19.35009			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.10496	100.00000	9.08267			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.10496	100.00000	9.08267			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.10496	100.00000	9.08267			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.10496	100.00000	9.08267			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017	Spot Bond			100.00000	9.10496	100.00000	9.08267			0.00	0	1,000,000.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.15457	100.00000	9.13214			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	100.15633	9.65000	100.13025			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	28.78846	100.00000	28.71795			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	28.96508	100.00000	28.89492			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	76.68875	100.00000	66.20705			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	38.32695	100.00000	38.23308			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	38.32695	100.00000	38.23308			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.10382	100.00000	9.07540			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.23874	100.00000	10.21367			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.73018	100.00000	13.69691			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.76128	100.00000	11.73247			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.51321	100.00000	8.49236			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.46246	100.00000	8.44173			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.51321	100.00000	8.49236		4,200,000,000,000.00	42,000,000	7,000,000.00	
CLN275	On	22/05/2017	Spot Bond			100.00000	10.33424	100.00000	10.30198			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.11027	100.00000	12.07246			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	12.07246	100.00000	12.03476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On	20/06/2017			100.00000	8.49290	100.00000	8.47211			600,000,000,000.00	6,000,000	1,000,000.00
CLN279	On	20/06/2015			100.00000	17.90741	100.00000	17.86356			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.20826	100.00000	10.17604			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.13685	100.00000	16.08591			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	15.71212	100.00000	16.24875			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.40980	100.00000	16.35800			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.86222	100.00000	10.82793			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.86222	100.00000	10.82793			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.86222	100.00000	10.82793			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.86222	100.00000	10.82793			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.78584	100.00000	10.73842			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.00563	100.00000	1.99681			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.06137	100.00000	19.01941			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.06137	100.00000	19.01941			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00034	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	67.95362	100.00000	67.82917			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	85.85215	100.00000	85.65296			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	85.84157	100.00000	85.64240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	108.34243	100.00000	108.12359			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	103.54583	100.00000	103.34541			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	85.83099	100.00000	85.63185			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.02088	100.00000	70.88482			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.20899	100.00000	63.05587			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.20899	100.00000	63.05587			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.69082	100.00000	8.66976			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	69.26671	100.00000	69.11341			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	69.28237	100.00000	69.12903			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	85.84157	100.00000	85.64240			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	85.84157	100.00000	85.64240			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.84720	100.00000	13.81328			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	71.87447	100.00000	71.71539			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.75609	100.00000	11.73006			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00206	100.00000	0.00205			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00229	100.00000	0.00229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.28599	100.00000	10.26107			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.28599	100.00000	10.26107			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.15024	100.00000	11.12293			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	9.39092	100.00000	9.36792			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	8.71622	100.00000	8.69487			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	65.02488	100.00000	64.82187			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	8.81771	100.00000	8.79612			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	11.81307	100.00000	11.76055			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	15.93288	100.00000	15.89722			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	70.87895	100.00000	70.72207			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	12.62817	100.00000	12.60022			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	15.90239	100.00000	15.86720			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	20.68816	100.00000	20.64237			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	11.09194	100.00000	11.06712			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	81.69093	100.00000	81.51859			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	103.56981	5.86800	103.55352			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	99.62201	7.17500	99.60275			0.00	0	2,000,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.71369	100.00000	9.69016			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.71735	100.00000	20.66661			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.30033	100.00000	19.21546			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	86.93733	100.00000	86.73608			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	68.60169	100.00000	68.60169			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	68.72753	100.00000	68.72752			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.59097	100.00000	71.24165			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	68.67867	100.00000	99.72677			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	68.56836	100.00000	68.56835			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	68.56836	100.00000	68.56835			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	68.56503	100.00000	68.56503			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	68.39170	100.00000	68.39169			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	75.56936	100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	82.12101	100.00000	82.12100			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.00945	100,000.00000	0.00883			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.00000	22.27878	100.00000	22.18080			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	48.34064	100.00000	47.31997			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.40341	100.00000	54.28366			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.32003	100.00000	23.26842			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.92510	100.00000	10.90105			6,300,900,000.00	63,009	81,221,009.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.84515	100.00000	10.82127			14,715,600,000.00	147,156	188,356,156.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			18,000,000,000,000.00	180,000,000	60,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	15.62733	100.00000	15.59293			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.64602	100.00000	15.60811			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.73900	100.00000	22.66723			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.59302	100.00000	9.56274			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.04705	100.00000	4.03428			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.70735	100.00000	1.70196			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.62369	100.00000	16.58517			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.89000	112.56673	1.90000	112.40476			0.00	0	326,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.37062	100.00000	12.34339			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.33133	100.00000	11.30598			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.41035	8.00000	119.38490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015	Spot Bond			100.00000	16.14276	100.00000	16.10366			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	91.39466	100.00000	91.17230			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	87.81157	100.00000	87.60639			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	29.66715	100.00000	29.59876			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.24230	100.00000	25.18674			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.24136	100.00000	18.19668			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.12057	100.00000	10.08898			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	90.40078	100.00000	90.18136			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.33840	100.00000	22.28428			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	90.66720	100.00000	90.44713			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.56556	100.00000	29.49394			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	90.77821	100.00000	90.55788			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	30.27241	100.00000	30.19908			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	60.58515	100.00000	60.43838			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	29.07960	100.00000	29.00916			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.32346	100.00000	16.28392			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	60.60151	100.00000	60.45471			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.05784	100.00000	17.01988			1,500,000,000.00	15,000	60,715,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.16076	9.25000	104.13502			41,036,237,500.00	4,436,350	507,529,913.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.84647	10.00000	101.81947			3,075,900,000.00	307,590	272,307,590.00
ES26	On	02/04/2026	Spot Bond			7.85000	100.00000	7.85000	99.97896			3,142,535,550.00	400,323	55,590,000.00
ES33	On	15/09/2033	Spot Bond			8.71500	88.73772	8.64500	89.32845			3,412,436,685.00	391,559	630,880,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.71064	100.00000	17.63276			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	85.58541	100.00000	85.39047			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.86256	100.00000	11.83382			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.54373	100.00000	11.51577			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	61.26353	100.00000	61.11512			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	61.40059	100.00000	61.25185			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.72324	8.37500	100.70055			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	62.08591	100.00000	61.93551			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.02241	100.00000	27.95970			900,000,000.00	9,000	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.26967	100.00000	11.24472			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	92.78799	100.00000	92.55601			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	86.09862	100.00000	85.89885			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.59410	100.00000	9.57061			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.52829	100.00000	7.50985			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.83759	100.00000	10.81133			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.64431	100.00000	15.60968			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.65256	100.00000	8.63136			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.25949	100.00000	43.15976			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.16984	100.00000	59.03960			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.55826	100.00000	3.55005			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.61195	100.00000	2.60613			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.47098	100.00000	4.46108			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34933	100.00000	0.34867			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02324	100.00000	0.02320			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.02142	100.00000	0.02138			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	36.71208	100.00000	36.63083			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	64.01382	100.00000	63.85874			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.07400	100.00000	14.03990			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.63346	100.00000	42.54812			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.43141	100.00000	39.35249			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.73018	100.00000	13.69691			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.73018	100.00000	13.69691			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	10.04103	100.00000	10.01644			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.52603	100.00000	13.49326			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.18799	100.00000	10.16304			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	59.48513	100.00000	59.34103			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.22915	100.00000	13.19675			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.86847	100.00000	8.84675			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.70079	100.00000	9.67703			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.30935	100.00000	29.23757			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.43102	100.00000	9.39795			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.07230	100.00000	9.03674			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	13.07826	100.00000	13.04623			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.68048	100.00000	9.65678			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.60903	100.00000	11.58059			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.47179	100.00000	12.44124			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.24402	100.00000	9.22139			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.44175	100.00000	10.41618			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.67966	100.00000	13.64617			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.98055	100.00000	10.94590			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.05915	100.00000	8.02336			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.76736	100.00000	12.72706			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.02751	100.00000	14.98007			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.65504	100.00000	11.61825			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.36503	100.00000	12.32601			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.32934	100.00000	14.28411			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.37086	100.00000	13.32865			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.90917	100.00000	14.86211			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.76116	100.00000	15.71141			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.29384	100.00000	14.24873			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135 On	20/09/2017	Spot Bond			100.00000	14.47134	100.00000	14.42567			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.54254	100.00000	12.50295			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.92120	100.00000	12.88041			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.21684	100.00000	15.16881			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.03934	100.00000	14.99187			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.55418	100.00000	14.50824			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.24050	100.00000	15.19240			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.07502	100.00000	13.03376			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.70237	100.00000	11.66544			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.99839	100.00000	9.96683			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.91499	100.00000	15.86476			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	29.76036	100.00000	29.66643			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	19.73768	100.00000	19.67539			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	3.03913	100.00000	3.02483			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	9.00526	100.00000	8.97683			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.60274	100.00000	1.59768			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.56844	100.00000	1.55642			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	37.31537	100.00000	37.23279			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	32.24295	100.00000	32.16483			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.30704	100.00000	16.26710			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.32603	100.00000	13.29340			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.95690	100.00000	44.84799			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.69756	6.90500	100.67871			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.24465	100.00000	9.22201			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	66.72723	100.00000	66.56558			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.98978	100.00000	26.92368			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.10629	100.00000	10.08180			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.99621	5.87500	100.98033			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.60730	100.00000	11.57888			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.69673	100.00000	11.66808			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.21966	100.00000	5.20817			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.57625	100.00000	25.52773			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.78326	100.00000	4.77274			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.69265	100.00000	6.67791			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.58790	100.00000	9.56971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	83.81950	100.00000	83.63113			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.28611	100.00000	11.25877			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.20656	100.00000	16.16687			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.87462	100.00000	15.83575			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.25515	100.00000	14.22024			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.57355	4.73000	106.54881			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.21615	100.00000	84.02690			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.45633	100.00000	14.42092			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.23992	100.00000	9.21729			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.34725	100.00000	10.32191			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.38539	100.00000	23.32812			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.83713	100.00000	11.80815			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.45460	100.00000	11.42654			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.42490	100.00000	83.23743			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.41462	100.00000	83.22717			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	86.19012	100.00000	86.02902			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	86.19182	100.00000	86.03072			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	86.19865	100.00000	86.03753			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	83.38414	100.00000	83.19634			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.94750	100.00000	9.92759			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.22494	100.00000	14.19646			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.93748	100.00000	9.91758			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.83103	100.00000	21.78733			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.78487	100.00000	14.75528			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.15996	100.00000	14.12565			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	62.54704	100.00000	62.39552			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	65.06775	100.00000	64.91012			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	62.62059	100.00000	62.46890			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	65.14696	100.00000	64.98914			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	62.80165	100.00000	62.64952			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	62.85824	100.00000	62.70596			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	63.45235	100.00000	63.29863			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	64.18224	100.00000	64.02677			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	64.64055	100.00000	64.48397			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.84834	100.00000	21.79717			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	58.57414	100.00000	58.43068			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.97418	100.00000	31.89673			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.40617	100.00000	16.35495			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.26158	100.00000	14.22703			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	7.90487	100.00000	7.88019			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.22323	100.00000	8.20331			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.86095	100.00000	10.84035			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.20995	100.00000	3.20288			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.04001	100.00000	8.02053			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.47260	100.00000	3.46459			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.07955	100.00000	13.04786			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.88104	100.00000	11.67914			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	95.58733	100.00000	95.34097			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	63.76354	100.00000	63.60907			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.93303	100.00000	7.91382			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.18059	100.00000	38.08708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.92681	2.00000	103.91034			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	81.47814	100.00000	81.29868			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	83.03290	100.00000	82.84672			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	58.97636	100.00000	58.79223			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89550	100.00000	0.89270			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.21834	100.00000	14.17346			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	56.92401	100.00000	56.74433			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	56.20871	100.00000	56.03129			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.89366	100.00000	7.86902			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.11880	100.00000	18.06160			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.81504	100.00000	8.78722			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.66450	100.00000	27.57718			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.17193	100.00000	16.12089			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	33.57772	100.00000	33.42844			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	60.29271	100.00000	60.02169			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.48508	100.00000	28.42134		944,300,000,000.00	9,443,000	6,620,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.62093	100.00000	21.57254		1,100,000,000.00	11,000	1,900,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	97.10267	9.00000	97.07905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	102.40426	8.00000	102.38207			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.34432	100.00000	16.30815			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.27452	9.00000	102.25809			135,000,000.00	15,000	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.84354	100.00000	13.81291			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.42124	100.00000	10.39830			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.68515	100.00000	11.65929			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.62971	100.00000	13.59633			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.65014	100.00000	16.59816			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.77238	9.48500	99.74713			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.42300	100.00000	74.27821			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	45.00
GPT11	On	29/01/2013	Spot Bond			100.00000	79.84375	100.00000	79.67912			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	75.18858	100.00000	75.04258			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	95.32954	100.00000	95.08760			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	89.84914	100.00000	89.63158			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA299	On	18/12/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
GRB88	On	26/10/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	4,000,000.00
GRD164	On	18/01/2013			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.83786	100.00000	8.81645			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	11.02427	100.00000	10.99756			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	89.88236	100.00000	89.66472			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	89.90451	100.00000	89.68682			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	89.95987	100.00000	89.74205			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	90.15921	100.00000	89.94091			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.32804	100.00000	20.27826			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.96592	100.00000	10.93936			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.69957	100.00000	14.66395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	10.28190	100.00000	10.25672			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.44295	100.00000	22.38858			98,274,100,000.00	982,741	982,741.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.57534	100.00000	10.54944			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	21.08976	100.00000	20.99702			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.91913	100.00000	8.87948			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	98.58113	100.00000	98.32307			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond				100.00000	64.67813	100.00000	64.52144			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond				100.00000	64.67813	100.00000	64.52144			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond				100.00000	57.52200	100.00000	57.41317			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond				100.00000	63.58601	100.00000	63.46538			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond				100.00000	65.52690	100.00000	65.36816			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond				100.00000	18.22568	100.00000	18.18152			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond				100.00000	19.88683	100.00000	19.83866			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond				100.00000	64.81861	100.00000	64.66159			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond				100.00000	65.67324	100.00000	65.51414			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	18.60945	100.00000	18.56436			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond			100.00000	20.27060	100.00000	20.22149			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	65.00007	100.00000	64.84261			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	65.93665	100.00000	65.77691			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	19.10285	100.00000	19.05658			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	20.76400	100.00000	20.71371			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	65.64397	100.00000	65.48494			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	66.28787	100.00000	66.12728			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	19.70592	100.00000	19.65817			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	66.43421	100.00000	66.27326			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	67.60493	100.00000	67.44115			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	11.35990	100.00000	11.33488		11,266,400,000.00		112,664	35,455,444.00
HWAY23On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	7.13248	100.00000	7.11671			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	10.62757	100.00000	10.60417		500,000,000.00		5,000	30,205,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	10.62757	100.00000	10.60417			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond		1.33000	108.69787	1.33000	108.68260			14,896,000,000.00	11,200,000	550,600,988.00
I2038	On	31/01/2038	Spot Bond		1.94000	107.31542	1.94000	107.29857			10,476,000,000.00	5,400,000	349,801,097.00
I2050	On	31/12/2050	Spot Bond		1.98000	115.20362	1.98000	115.18502			2,970,000,000.00	1,500,000	129,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	84.74479	100.00000	84.55175			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	85.87956	100.00000	85.68123			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.17097	100.00000	23.11913		600,000,000,000.00	6,000,000	6,000,000.00	
IBL12	On	12/03/2013	Spot Bond			100.00000	85.06408	100.00000	84.86898			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.52972	100.00000	20.47944			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.46408	100.00000	15.42621			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.18637	100.00000	55.05121			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.93049	100.00000	38.83515			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.59628	100.00000	38.50175			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.17617	100.00000	37.09299			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.38089	100.00000	15.34648			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.45878	100.00000	11.43314			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.17173	100.00000	38.08725			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.85903	100.00000	30.78427			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.83287	100.00000	28.76302			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.40194	1.75000	106.38579			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.99585	8.27000	100.97362			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	21.60785	100.00000	21.55551			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.92521	100.00000	9.90117			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.78622	100.00000	5.77349			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.20995	100.00000	3.20288			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.20171	100.00000	16.57724			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.26312	100.00000	7.99705			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.00000	8.76500	99.97657			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.22046	100.00000	16.16926			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.53256	100.00000	9.50247			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	68.20906	100.00000	68.05892			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.27059	100.00000	19.22794			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.27059	100.00000	19.22794			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.84903	5.00000	100.83551			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.29630	100.00000	14.25166			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.03752	100.00000	13.99369			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.69986	100.00000	17.66047			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.32820	100.00000	20.27841			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.32820	100.00000	20.27841			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	11.74683	100.00000	11.71015			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.62308	100.00000	7.60441			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	67.66551	100.00000	67.30548			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	64.64638	100.00000	64.35580			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	62.50646	100.00000	62.22235			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.70785	100.00000	21.65928			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	54.64281	100.00000	54.38277			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	67.16499	100.00000	67.01715			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.35746	100.00000	16.31783			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	100.39696	100.00000	100.12923			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	98.55240	100.00000	98.29441			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678		2,000,000,000,000.00	20,000,000	10,000,000.00	
IND241	On	09/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379		5,000,000,000,000.00	50,000,000	50,000,000.00	
IND303	On	15/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND308	On	19/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.14420	100,000.00000	2.10400			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On	02/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	39.10297	100.00000	38.27734			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	36.28874	100.00000	35.72721			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	34.76126	100.00000	34.33677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On	29/10/2013	Spot Bond			100.00000	33.80305	100.00000	33.46213			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	33.14609	100.00000	32.86137			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	32.66770	100.00000	32.42333			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	32.30382	100.00000	32.08981			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	32.01774	100.00000	31.82740			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	31.78694	100.00000	31.61556			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	31.59680	100.00000	31.44095			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	31.43746	100.00000	31.29456			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	62.51702	100.00000	62.24210			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	86.29726	100.00000	85.90500			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.99781	100.00000	60.85004			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.93317	100.00000	13.89942			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.98621	100.00000	16.94505			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.97486	100.00000	15.93616			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	92.25614	100.00000	92.03648			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.84169	100.00000	85.64298			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	8.22298	100.00000	8.20284			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	75.14810	100.00000	75.00218			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.91508	100.00000	22.85896			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.82582	100.00000	9.80174			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.46293	100.00000	84.27141			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	72.54530	100.00000	72.26191			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	98.92237	6.50000	98.91078			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.17467	100.00000	65.96808			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	65.91700	100.00000	65.71120			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.60596	100.00000	86.40455			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	85.63623	100.00000	85.43937			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.85450	100.00000	9.82339			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	82.01518	100.00000	81.83611			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	26.67364	100.00000	26.59036			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	73.38710	100.00000	73.09237			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	49.68144	100.00000	49.46057			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	70.27027	100.00000	70.00000			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
ING171	On	19/03/2013	Spot Bond			100.00000	70.00000	100.00000	69.73180			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.03498	100.00000	93.79691			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.07861	100.00000	62.92580			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.89741	100.00000	42.79348			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.89741	100.00000	42.79348			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.54289	100.00000	45.43256			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.18740	100.00000	44.07918			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.73457	100.00000	21.68191			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.17593	100.00000	22.12220			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.55165	100.00000	40.45233			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.17184	100.00000	18.11511			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.32532	100.00000	12.28684			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.90488	100.00000	9.87395			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.13013	8.80000	104.10564			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.23380	100.00000	36.15272		2,000,000,000.00		20,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.67640	100.00000	15.63800			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.44667	100.00000	11.42105			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.56635	100.00000	22.51170			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	16.13357	100.00000	16.09407			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.06370	100.00000	23.01266			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.32522	100.00000	9.30239			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.36564	100.00000	8.34515			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.46868	2.75000	100.46122			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.00785	2.60000	102.98976			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	54.46932	100.00000	54.21605			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.13417	100.00000	7.02240			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	7.81043	100.00000	11.64430			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.48304	100.00000	10.43694			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.37448	100.00000	0.37281			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00607	100.00000	0.00605			0.00	0	750,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.57224	100.00000	70.44299			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	81.75646	100.00000	81.57834			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.26266	100.00000	20.21806			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.90904	100.00000	10.88262			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.91467	2.60000	101.89678			0.00	0	0.00
IWA204	On	26/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333		1,000,000,000,000.00	10,000,000	5,000,000.00	
IVA242	On	18/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On	10/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702		39,600,000,000,000.00	396,000,000	314,000,000.00	
IVA304	On	24/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On	13/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.93556	100.00000	51.83702			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On	19/09/2013	Spot Bond			100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	43.17571	100.00000	41.94320			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	38.08335	100.00000	37.35509			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	35.76703	100.00000	35.25282			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	34.44543	100.00000	34.04869			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	33.59160	100.00000	33.26887			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	32.99471	100.00000	32.72281			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	32.55401	100.00000	32.31916			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	32.21532	100.00000	32.00865			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	31.94691	100.00000	31.76240			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	31.72897	100.00000	31.56233			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	31.54848	100.00000	31.39656			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	31.39656	100.00000	31.25698			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.19677	100.00000	66.03640			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.17611	100.00000	8.15630			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.68237	100.00000	30.60804			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.79486	100.00000	11.74299			0.00	0	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	98.51487	100.00000	97.98805			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	62.51702	100.00000	62.24210			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	86.05642	100.00000	85.67052			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.73667	100.00000	65.57741			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.35004	100.00000	65.19173			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	79.44559	100.00000	79.28279			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.46943	100.00000	75.32289			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.49779	100.00000	2.48824			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	77.69479	100.00000	77.53557			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.20961	100.00000	69.08309			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.99684	100.00000	18.95502			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.04288	100.00000	43.93618			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.26581	100.00000	19.21861			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.55828	100.00000	15.49978			1,700,000,000.00	17,000	8,600,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	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	78.32618	100.00000	78.15846			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	62.24210	100.00000	61.96839			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	66.28394	100.00000	66.12336			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.41217	100.00000	32.33365			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	59.14349	100.00000	59.00021			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	28.17505	100.00000	28.10681			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.07959	100.00000	22.02610			0.00	0	2,000,000.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.70379	100.00000	17.64852			0.00	0	135,460,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	8.90496	100.00000	8.83883		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	94.64268	100.00000	94.40429			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	94.78911	100.00000	94.54974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013 On	29/01/2014	Spot Bond			100.00000	43.93249	100.00000	43.82607			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.82060	100.00000	98.55848			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.98604	100.00000	88.77316			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.96027	100.00000	43.85378			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	90.37222	100.00000	90.15446			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.76593	100.00000	41.66475			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.46720	100.00000	30.39339			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.18828	100.00000	22.13394			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.97072	100.00000	21.91748			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.63403	100.00000	5.62023			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.75496	100.00000	13.72127			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.35646	8.00000	109.33303			32,000,000.00	4,000	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.78211	100.00000	84.58854			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.52480	100.00000	20.47453			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.08272	100.00000	25.02721			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.12258	100.00000	25.06697			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.70149	100.00000	10.67780			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.45519	100.00000	9.43438			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.30280	100.00000	9.28232			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.93109	8.59000	99.90812			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.23225	9.34000	102.20690			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.39038	10.01000	102.36321			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.99190	100.00000	26.93217			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.57420	100.00000	11.54585			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.87835	100.00000	6.86150			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.77958	100.00000	10.75317			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.17468	100.00000	17.13624			600,000,000.00	6,000	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.53993	100.00000	17.48456			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.95566	8.78500	102.93148			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	58.77074	100.00000	58.62679			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.71308	8.00000	104.69063			64,000,000.00	8,000	9,100,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	33.38821	100.00000	33.31472			800,000,000.00	8,000	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.70149	100.00000	20.65593			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.97258	100.00000	13.94182			600,000,000.00	6,000	4,200,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	49.72892	100.00000	49.61886			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11On	16/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.51888	100.00000	6.50309			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11153	100.00000	0.11126			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.82828	100.00000	6.81174			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.91266	100.00000	6.89592			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.40638	100.00000	6.39086			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.47388	100.00000	6.45820			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.58639	100.00000	6.57043			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.64264	100.00000	6.62655			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.71015	100.00000	6.69390			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.87891	100.00000	6.86224			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.99142	100.00000	6.97448			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.11517	100.00000	7.09794			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.22769	100.00000	7.21018			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.28394	100.00000	7.26630			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.95899	100.00000	7.93971			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.74655	100.00000	8.72537			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U On	14/08/2020	Spot Bond			100.00000	0.11153	100.00000	0.11126			0.00	0	0.00
N4E68U On	14/08/2020	Spot Bond			100.00000	0.11153	100.00000	0.11126			0.00	0	0.00
NBK10B On	21/04/2014	Spot Bond			100.00000	30.76469	100.00000	30.69017			0.00	0	0.00
NBK11B On	27/10/2014	Spot Bond			100.00000	21.91673	100.00000	21.86364			0.00	0	0.00
NBK12B On	20/02/2015	Spot Bond			100.00000	20.73501	100.00000	20.68478			0.00	0	0.00
NBK13B On	21/02/2017	Spot Bond			100.00000	9.39298	100.00000	9.37024			0.00	0	5,000,000.00
NBK14B On	27/08/2015	Spot Bond			100.00000	16.78314	100.00000	16.70932			0.00	0	0.00
NBK15B On	27/08/2017	Spot Bond			100.00000	9.38539	100.00000	9.34412			0.00	0	125,000,000.00
NBK2A On	15/09/2015	Spot Bond			100.00000	19.11729	100.00000	19.07452			0.00	0	14,200,000.00
NBK2B On	15/09/2015	Spot Bond			100.00000	15.88875	100.00000	15.84982			0.00	0	0.00
NBK3A On	09/09/2019	Spot Bond			100.00000	12.31182	100.00000	12.28426		800,000,000.00	8,000	8,000	6,800,000.00
NBK4 On	28/10/2024	Spot Bond			100.00000	0.02324	100.00000	0.02320			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond			100.00000	65.54446	100.00000	65.38568			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			100.00000	25.43758	100.00000	25.38128			0.00	0	9,400,000.00
NBK6B On	19/04/2015	Spot Bond			100.00000	18.33533	100.00000	18.29091			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			100.00000	9.37581	100.00000	9.35309			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			100.00000	36.17625	100.00000	36.09529			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond			100.00000	37.61670	100.00000	37.52457			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	14.96361	100.00000	14.93013			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.73089	100.00000	11.70216			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.03225	100.00000	78.87926			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	95.70949	100.00000	95.46471			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	86.14843	100.00000	85.94855			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.71812	100.00000	26.66743			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.74776	100.00000	33.68373			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.16213	100.00000	24.11642			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.43445	100.00000	21.38252			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	85.07663	100.00000	84.88151			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	82.60992	100.00000	82.42593			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	82.41174	100.00000	82.22861			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	82.41174	100.00000	82.22861			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	82.41174	100.00000	82.22861			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	20.36433	100.00000	20.31500			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	17.33222	100.00000	17.29023			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	18.82408	100.00000	18.77849			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On	01/06/2015			100.00000	16.09847	100.00000	16.05904			0.00	0	0.00
NCLN61	On	30/11/2015			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
NCLN62	On	02/12/2015			100.00000	12.55423	100.00000	12.52348			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	11.01041	100.00000	10.98958			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	14.01216	100.00000	13.97822			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	14.73834	100.00000	14.70263			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.93220	100.00000	13.89845			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	13.52962	100.00000	13.49685			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	97.82657	100.00000	97.65702			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.96979	100.00000	7.95467			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	58.73106	100.00000	58.58878			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	38.88093	100.00000	38.80311			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.81239	100.00000	38.73470			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.95820	100.00000	18.87392			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.58719	100.00000	10.54064			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.79234	100.00000	1.78391			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	8.95239	100.00000	8.90876			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.02240	100.00000	18.97983			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A	On	14/12/2012			100.00000	84.53645	100.00000	84.34389			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	87.65833	100.00000	87.45866			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.27100	100.00000	51.15628			0.00	0	0.00
NED8	On	08/02/2014			100.00000	40.51733	100.00000	40.42814			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.68228	100.00000	7.66368			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.85213	100.00000	20.80624			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.28317	100.00000	11.25583			0.00	0	0.00
NET41	On	16/02/2013			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.94568	100.00000	9.90146			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.55553	100.00000	10.53106			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	11.07048	100.00000	11.04610			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.62403	100.00000	11.59587			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	99.10238	6.82500	99.08415			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.90423	6.58500	99.88650			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	59.57994	100.00000	59.43560			0.00	0	0.00
NQ1A15	On	22/05/2015			100.00000	17.12231	100.00000	17.06885			0.00	0	0.00
NQ1B10	On	22/05/2020			100.00000	11.84472	100.00000	11.81603			0.00	0	0.00
NQ1B11	On	22/05/2014			6.92500	99.94416	6.92500	99.92552			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13 On	22/05/2013	Spot Bond			100.00000	59.77398	100.00000	59.62918			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.35298	100.00000	17.29880			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.06541	100.00000	12.03619			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.99111	7.32500	99.97140			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	60.03272	100.00000	59.88729			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.77792	100.00000	17.72241			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.21552	100.00000	89.00158			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	60.07046	100.00000	59.92493			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	89.34713	100.00000	89.13287			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.28607	100.00000	60.14001			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	89.41294	100.00000	89.19852			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	60.55557	100.00000	60.40888			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	60.90593	100.00000	60.75839			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.29572	100.00000	9.27320			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.29583	8.21500	99.27389			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	58.47805	100.00000	58.34325			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.49875	100.00000	40.40961			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.71677	100.00000	16.67977			0.00	0	7,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On	31/03/2013			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	17.26223	100.00000	17.22424			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	8.15916	100.00000	8.14025			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	16.12351	100.00000	16.08782			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	65.62148	100.00000	65.46251			0.00	0	5,400,000.00
NTC10	On	18/04/2014			100.00000	31.96813	100.00000	31.89068			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	31.79708	100.00000	31.72005			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.17399	100.00000	11.14691			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	22.11870	100.00000	22.06512			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	64.21472	100.00000	63.93234			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	19.84213	100.00000	19.75487		300,000,000,000.00	0.00	3,000,000	1,500,000.00
OCT1A1	On	18/10/2015			100.00000	13.40554	100.00000	13.37307			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.46236	100.00000	13.42974			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.49645	100.00000	13.46376			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.31460	100.00000	14.27992			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.22365	100.00000	15.18676			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.90523	100.00000	20.85458			0.00	0	0.00
OML01	On	27/10/2015			100.00000	20.22420	100.00000	20.17943		1,200,000,000.00	0.00	12,000	110,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA05On	30/04/2013	Spot Bond			100.00000	63.84619	100.00000	63.69151			25,000,000,000,000.00	250,000,000	135,000,000.00
OTCA06On	30/04/2014	Spot Bond			100.00000	31.40862	100.00000	31.33252			142,000,000,000,000.00	420,000,000	250,000,000.00
OTCA07On	30/04/2013	Spot Bond			100.00000	63.76089	100.00000	63.60643			94,170,000,000,000.00	941,700,000	658,900,000.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.17843	100.00000	31.10290			9,600,000,000,000.00	96,000,000	182,000,000.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.26550	100.00000	13.23336			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	94.86966	100.00000	94.62948			109,373,563,400,000.00	093,735,634	1,258,678,161.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.15056	100.00000	5.12791			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	95.25180	100.00000	95.01065			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.21853	100.00000	18.17440			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.91723	100.00000	5.90273			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	56.24169	100.00000	56.06417			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.17000	76.37653	98.17000	76.21996			33,574,140,000,000.00	342,000,000	180,000,000.00
PNP03 On	21/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	52.33479	100.00000	52.21865			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	90.27594	100.00000	90.05893			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	27.05907	100.00000	26.99279			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	87.30899	100.00000	87.11057			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	84.31272	100.00000	84.12110			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	56.21585	100.00000	56.07817			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	56.36848	100.00000	56.23042			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	56.56690	100.00000	56.42836			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	84.35428	100.00000	84.16257			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	27.19914	100.00000	27.13252			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	87.49815	100.00000	87.29929			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	56.62287	100.00000	56.48419			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	56.88234	100.00000	56.74303			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	84.42703	100.00000	84.23515			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.51222	100.00000	27.44484			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	57.08077	100.00000	56.94096			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	84.61411	100.00000	84.42181			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.85828	100.00000	27.79004			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	57.48779	100.00000	57.34699			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	41.66689	100.00000	41.56596			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	81.23100	100.00000	81.23100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012	Spot Bond			100.00000	81.25101	100.00000	81.25100			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	81.33100	100.00000	81.33100			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.67292	13.50000	107.59678			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.51984	100.00000	20.47392			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00221	100.00000	0.00221			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			5.31000	122.74102	5.28500	122.79999		90,636,702,626,250.00	069,058,875	24,222,185,640.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.67292	13.50000	107.59678			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.11993	100.00000	9.09952			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.67292	13.50000	107.59678			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.05330	100.00000	4.04423			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	57.31986	100.00000	57.19368			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.32000	130.74363	7.27000	131.23974		101,335,471,122,720.00	843,643,596	11,322,577,148.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00098	100.00000	0.00098			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.38171	104.03104	212.35615	103.73178			0.00	0	1,529,482,000.00
R197	On	07/12/2023	Spot Bond			1.28000	276.42848	1.28000	276.39000		77,070,080,000.00	60,211,000	146,693,353.00	
R201	On	21/12/2014	Spot Bond			4.81500	110.63660	4.80000	110.65512		20,167,651,969,830.00	188,505,082	2,360,784,653.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			1.91000	205.51165	1.95000	204.19594			308,059,201,400.00	161,287,540	1,184,142,912.00
R2023	On	28/02/2023	Spot Bond			6.88500	107.02997	6.84500	107.31641			10,010,790,000,000.00	454,000,000	3,048,300,000.00
R203	On	15/09/2017	Spot Bond			5.76000	110.98101	5.73000	111.09955			30,095,231,201,280.00	224,866,528	8,660,274,000.00
R204	On	21/12/2018	Spot Bond			6.05000	112.21913	6.02000	112.36393			15,598,900,565,600.00	578,330,672	6,183,711,807.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.75991	8.75000	100.73608			7,804,125,000,000.00	891,900,000	1,376,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	36.67686	100.00000	36.58802			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.96500	104.71797	4.94000	104.73558			6,174,537,388,155.00	243,612,767	2,034,685,425.00
R207	On	15/01/2020	Spot Bond			6.32000	106.90594	6.27500	107.15645			9,580,319,344,480.00	515,873,314	7,007,221,000.00
R208	On	31/03/2021	Spot Bond			6.47000	101.84449	6.42500	102.12108			31,036,845,843,210.00	797,039,543	8,676,072,069.00
R209	On	31/03/2036	Spot Bond			8.12500	80.50928	8.05500	81.11221			20,282,968,834,375.00	496,365,395	9,979,494,394.00
R210	On	31/03/2028	Spot Bond			1.67000	155.87251	1.68000	155.64774			28,256,400,000.00	16,920,000	101,392,641.00
R211	On	31/01/2017	Spot Bond			0.45000	122.13292	0.45000	122.11867			7,407,000,000.00	16,460,000	1,330,411,005.00
R212	On	31/01/2022	Spot Bond			1.25000	126.81522	1.25000	126.79767			3,900,000,000.00	3,120,000	1,259,887,000.00
R213	On	28/02/2031	Spot Bond			7.89500	91.99741	7.83500	92.52099			7,025,282,915,660.00	889,839,508	3,517,572,226.00
R214	On	28/02/2041	Spot Bond			6.50000	100.56704	6.50000	100.54927			11,771,001,567,000.00	810,923,318	5,199,403,318.00
R223C	On	15/03/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.16963	100.00000	46.06632			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.77976	100.00000	30.71088			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	20.51984	100.00000	20.47392			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.67989	100.00000	13.64928			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.11993	100.00000	9.09952			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.07995	100.00000	6.06635			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.05330	100.00000	4.04423			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.83788	100.00000	55.71430			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.22526	100.00000	37.14287			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.81684	100.00000	24.76191			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.54456	100.00000	16.50794			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.02971	100.00000	11.00529			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.35314	100.00000	7.33686			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.90209	100.00000	4.89124			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.26806	100.00000	3.26083			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.17871	100.00000	2.17389			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.45247	100.00000	1.44926			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.96831	100.00000	0.96617			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.64554	100.00000	0.64411			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	0.43036	100.00000	0.42941			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28691	100.00000	0.28627			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19127	100.00000	0.19085			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12751	100.00000	0.12723			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08501	100.00000	0.08482			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05667	100.00000	0.05655			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03778	100.00000	0.03770			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02519	100.00000	0.02513			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01679	100.00000	0.01675			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01119	100.00000	0.01117			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00746	100.00000	0.00745			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00498	100.00000	0.00496			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00332	100.00000	0.00331			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00221	100.00000	0.00221			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00147	100.00000	0.00147			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00098	100.00000	0.00098			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00066	100.00000	0.00065			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.00000	40.94903	100.00000	40.84874			0.00	0	0.00
RCSB02	On	15/07/2013			100.00000	66.50854	100.00000	66.34743			0.00	0	0.00
RCSB03	On	15/07/2016			100.00000	15.10017	100.00000	15.06358			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	19.11536	100.00000	19.05568			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	2.36086	100.00000	2.35048			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	85.64428	100.00000	85.44648			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	57.61611	100.00000	57.43426			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	57.61611	100.00000	57.43426			0.00	0	0.00
RCSC11	On	06/09/2013			100.00000	49.90330	100.00000	49.68144			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	19.57803	100.00000	19.53008			0.00	0	1,000,000.00
RDFC04	On	06/09/2013			100.00000	70.86639	100.00000	70.77714			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
RES05	On	17/10/2012			100.00000	97.59788	100.00000	97.34172			0.00	0	0.00
RES06	On	18/10/2014			100.00000	23.55597	100.00000	23.49890			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.62332	5.87500	103.60700			0.00	0	0.00
RES11	On	14/11/2012			100.00000	91.83641	100.00000	91.61187			0.00	0	0.00
RES12	On	20/08/2015			100.00000	17.80512	100.00000	17.72682			0.00	0	0.00
RES13	On	09/01/2013			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	28.05380	100.00000	27.98510			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	88.02582	100.00000	87.81822			0.00	0	0.00
RP002	On	28/02/2013			100.00000	88.16566	100.00000	87.95772			0.00	0	0.00
RP004	On	25/11/2014			100.00000	24.51990	100.00000	24.46050			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.08415	100.00000	13.05825			0.00	0	0.00
RP006	On	30/04/2019			100.00000	13.44453	100.00000	13.41196			0.00	0	0.00
RP007	On	30/04/2016			100.00000	15.42467	100.00000	15.38731			0.00	0	0.00
RP008	On	30/04/2016			100.00000	15.42467	100.00000	15.38731			0.00	0	0.00
RP009	On	16/07/2013			100.00000	68.80823	100.00000	68.50564			0.00	0	0.00
RP010	On	23/08/2013			100.00000	57.86654	100.00000	57.61207			0.00	0	0.00
RP011	On	12/09/2013			100.00000	53.03560	100.00000	52.79981			0.00	0	0.00
RP012	On	10/10/2013			100.00000	49.99962	100.00000	49.99958			0.00	0	0.00
RP013	On	27/09/2016			100.00000	3.98975	100.00000	3.97201			0.00	0	40,000,000.00
RP014	On	27/09/2019			100.00000	0.35027	100.00000	0.34871			0.00	0	100,000,000.00
RPG01	On	28/02/2014			100.00000	41.09679	100.00000	40.99614			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	36.10920	100.00000	36.03771			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	22.38381	100.00000	22.32959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	101.01908	5.25000	101.00485			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.63848	100.00000	0.63692			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	96.23431	100.00000	96.03340			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.42611	100.00000	14.39419			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351		293,200,000,000,000.00	932,000,000	976,000,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	89.64815	100.00000	89.43162			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.53708	100.00000	17.49848			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.29190	100.00000	10.26697			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.13663	8.00000	110.11302			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.43323	100.00000	8.41280		7,080,000,000,000.00	70,800,000	11,800,000.00	
SBK16	On	15/03/2023	Spot Bond			100.00000	7.49071	100.00000	7.47236		600,000,000,000.00	6,000,000	1,000,000.00	
SBK17	On	31/07/2024	Spot Bond			100.00000	7.69297	100.00000	7.66869			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.44152	100.00000	23.38992			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	72.20868	100.00000	72.04886			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.41902	100.00000	13.38931			0.00	0	7,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On	09/04/2014	Spot Bond			5.75000	120.45110	5.75000	120.41985			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.06048	100.00000	47.95294			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.98041	100.00000	67.85591			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	69.86017	100.00000	69.72935			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.22309	100.00000	10.20021			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.91277	100.00000	21.86373			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.06537	100.00000	68.93887			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.10446	100.00000	8.08460			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.59052	100.00000	28.52049			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.12502	100.00000	28.05614			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.98706	100.00000	9.96287			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.75568	100.00000	66.59397			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.26424	100.00000	42.16186			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	10.71723	100.00000	10.69324			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	42.25225	100.00000	42.14989			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.34605	100.00000	11.31857			0.00	0	2,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.30340	100.00000	7.28550			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.96403	100.00000	0.96190			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.53958	100.00000	7.52111			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.80913	100.00000	12.78079			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.80086	10.05000	103.77321			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.32134	100.00000	7.29849			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.58240	100.00000	20.53254			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	10.10832	100.00000	10.07676			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.72479	100.00000	7.70608			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.03476	8.00000	105.01974			72,000,000.00	9,000	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.92152	100.00000	10.89748			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.73819	100.00000	11.71235			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.31187	100.00000	71.18006			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.01997	100.00000	17.98031			600,000,000.00	6,000	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	66.61932	100.00000	66.46574			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.13855	100.00000	7.12276			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.78622	100.00000	5.77349			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.01034	100.00000	10.98338			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	85.13721	100.00000	84.95835			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.34765	100.00000	2.34190			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05894	100.00000	0.05879			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	98.92237	6.50000	98.91078			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.86344	100.00000	9.83929			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	54.92339	100.00000	54.78888			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.38017	100.00000	15.34250			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.30039	100.00000	9.27762			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.05500	8.75000	100.03928			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	55.29444	100.00000	55.17272			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.63461	100.00000	14.60240			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	61.53348	100.00000	61.39729			800,000,000.00	8,000	8,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.22309	100.00000	10.20021			2,600,000,000,000.00	26,000,000	40,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.71133	100.00000	28.64178			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.81288	100.00000	10.78668			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.91283	100.00000	15.87428			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.71632	100.00000	8.69521			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.27432	100.00000	16.23830			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.32658	100.00000	17.27248			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.89153	100.00000	9.86731			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.45216	100.00000	9.42900			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.27624	100.00000	9.24728			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.87521	100.00000	6.85991			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.03649	6.75000	100.01824			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.60925	100.00000	24.57060			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.54059	7.25000	101.52094			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.91891	100.00000	9.88760			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.40458	8.75000	98.38129			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.61539	13.50000	100.57908			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.52009	100.00000	2.51002			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928 On	19/07/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN948	On	19/10/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	20.27188	100.00000	20.22677			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	9.04261	100.00000	9.02248			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.77622	100.00000	33.70188			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.25609	100.00000	36.17495			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.75801	6.27500	100.74096			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.68881	100.00000	66.07172			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.27528	100.00000	65.11715			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.43751	100.00000	16.39769			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.80662	8.00000	103.78450			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.33514	6.27000	100.31805			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.89380	100.00000	40.81284			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.45733	100.00000	41.32790			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS99	On	23/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.78274	100.00000	8.75532			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.03639	100.00000	9.00818			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.25753	100.00000	9.23715			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.58175	100.00000	9.55184			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.74855	100.00000	10.71500			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.56796	100.00000	15.51936			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.26747	100.00000	97.01284			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.43844	100.00000	12.40831			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	97.19682	100.00000	96.94238			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	98.16201	100.00000	97.90504			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	97.39919	100.00000	97.14423			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	97.66264	100.00000	97.40698			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.60531	100.00000	7.58688			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.14639	100.00000	8.12666			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.50712	100.00000	8.48651			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.22857	100.00000	9.20621			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.70954	100.00000	9.68602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.80780	100.00000	14.77193			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	12.10201	100.00000	12.07269			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.47936	100.00000	14.44429			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.38043	100.00000	12.35044			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.32676	100.00000	8.30659			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.44700	100.00000	8.42653			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.50712	100.00000	8.48651			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	12.19481	100.00000	12.16528			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.38043	100.00000	12.35044			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	13.01850	100.00000	12.98696			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	9.10833	100.00000	9.08627			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	13.01850	100.00000	12.98696			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	13.94659	100.00000	13.91280			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	10.31075	100.00000	10.28577			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	13.88858	100.00000	13.85494			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	18.52903	100.00000	18.48414			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	15.12043	100.00000	15.08379			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond			100.00000	18.70305	100.00000	18.65775			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.00000	37.52473	100.00000	37.43382			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.74144	100.00000	27.68003			900,000,000.00	9,000	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.61404	6.00000	103.59755			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.05211	100.00000	14.02118			7,401,800,000,000.00	74,018,000	994,118,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.99973	100.00000	10.97512			1,800,428,700,000.00	18,004,287	294,104,287.00
TN23	On	06/11/2023	Spot Bond			100.00000	15.00856	100.00000	14.97552			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.46988	100.00000	10.44683			0.00	0	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.14353	100.00000	12.11680			2,700,000,000.00	27,000	33,827,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.76159	100.00000	7.72508			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.94435	100.00000	7.90698			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.17585	100.00000	8.13739			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.20022	100.00000	8.16165			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.34555	100.00000	9.30159			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.89463	100.00000	15.81987			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.05355	10.00000	100.02678			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.05222	9.75000	100.02610			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.05177	100.00000	10.02586			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	53.94604	100.00000	53.84369			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.54073	100.00000	11.51491			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	92.56488	100.00000	92.34236			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.09923	100.00000	32.02147			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.27629	100.00000	13.24412			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.23180	100.00000	18.18763			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.30992	100.00000	12.28238			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	92.39916	100.00000	92.16931			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.94537	100.00000	42.84133			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	92.42761	100.00000	92.19768			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.12044	100.00000	43.01123			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	92.53000	100.00000	92.29983			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.40744	100.00000	43.30228			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.19757	100.00000	16.14699			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.86051	100.00000	10.82661			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.52534	100.00000	8.49872			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	75.04158	100.00000	74.89588			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.96089	100.00000	20.91475			319,900,000.00	3,199	66,703,199.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.25441	100.00000	12.22615			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.47552	100.00000	22.42605			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.99420	100.00000	13.96340			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.31888	100.00000	12.29176			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.08978	100.00000	12.06316			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.98795	100.00000	11.96156			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.74739	100.00000	47.64055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	38.99823	100.00000	38.91192			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.79971	100.00000	10.77594			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.76194	100.00000	29.69571			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.29935	100.00000	24.24586			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.45462	100.00000	8.43591			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.34486	100.00000	17.30669			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.77594	100.00000	10.75222			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34409	100.00000	0.34332			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02669	100.00000	0.02664			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.17121	100.00000	18.13673			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.43545	100.00000	11.41381			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.54992	100.00000	8.53370			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.07644	100.00000	8.06112			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.79467	100.00000	6.78178			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									,197,664,342,169,700.00	,648,292,650	111,586,762,221.00
Grand Total:									17,664,853,476,640.00	i48,320,888	11,587,966,577.00