



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.20820	8.20820	8.28200	8.28200		13.99	94,796,501.80	11,549	235,411.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,132.01830	1.13202	1,058.212	23.28	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.01830	0.00002	0.012	23.28	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			982.05990	0.98206	908.246	21.91	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.05990	0.00006	0.046	21.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			882.13210	0.88213	808.310	21.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.13210	0.00013	0.110	21.00	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.39530	0.00040	0.131	25.02	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,018.39530	1.01840	1,091.931	25.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			1.66340	0.00166	0.611	22.16	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			719.66340	0.71966	792.411	22.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			1.06170	0.00106	0.355	23.11	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			819.06170	0.81906	892.155	23.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.65970	0.00066	0.212	24.07	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			918.65970	0.91866	992.012	24.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			13.58880	0.01359	7.508	18.70	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			331.58880	0.33159	399.308	18.70	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			5.82040	0.00582	2.858	20.00	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			473.82040	0.47382	544.658	20.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			4.46730	0.00447	2.081	20.43	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			522.46730	0.52247	593.881	20.43	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			43.34020	0.04334	24.534	16.34	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			161.34020	0.16134	216.334	16.34	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			24.34630	0.02435	13.465	17.52	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			242.34630	0.24235	305.265	17.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			18.18760	0.01819	10.028	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			286.18760	0.28619	351.828	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			133.18220	0.13318	79.956	13.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			51.18220	0.05118	71.756	13.99	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			102.02590	0.10203	60.064	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			70.02590	0.07003	101.864	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			96.32900	0.09633	56.661	14.70	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			74.32900	0.07433	108.461	14.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			386.60150	0.38660	314.225	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			4.60150	0.00460	6.025	15.42	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			293.33040	0.29333	223.695	14.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			11.33040	0.01133	15.495	14.94	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			207.32440	0.20732	143.649	14.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			25.32440	0.02532	35.449	14.47	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			782.27400	0.78227	708.420	19.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.27400	0.00027	0.220	19.72	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			583.08910	0.58309	509.159	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			1.08910	0.00109	0.959	17.17	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			533.55390	0.53355	459.614	16.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.55390	0.00155	1.414	16.53	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.27750	8.27750	8.37920	8.37920		15.93	272,445,635.00	32,914	90,174.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			13.26090	0.01326	10.634	27.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,734.06090	2.73406	2,833.134	27.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			86.78270	0.08678	71.850	20.59	359,249.00	5,000	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			957.58270	0.95758	1,044.350	20.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			65.37540	0.06538	54.403	21.85	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,186.17540	1.18618	1,276.903	21.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			27.88590	0.02789	23.493	26.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,048.68590	2.04869	2,145.994	26.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			116.73010	0.11673	96.257	19.38	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			747.53010	0.74753	828.757	19.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			104.16760	0.10417	86.020	19.84	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			824.96760	0.82497	908.520	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			88.87120	0.08887	73.555	20.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			939.67120	0.93967	1,026.055	20.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			204.10590	0.20411	168.026	17.34	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			424.90590	0.42491	490.526	17.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			153.97230	0.15397	126.794	18.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			574.77230	0.57477	649.294	18.31	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			118.23850	0.11824	97.488	19.33	243,719.25	2,500	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			739.03850	0.73904	819.988	19.33	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			316.53460	0.31653	261.821	15.93	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			237.33460	0.23733	284.321	15.93	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			292.85500	0.29285	243.018	16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			263.65500	0.26366	315.518	16.17	31,551.82	100	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			235.74840	0.23575	194.542	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			356.54840	0.35655	417.042	16.87	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			457.82600	0.45783	386.438	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			128.62600	0.12863	158.938	15.22	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			426.46150	0.42646	358.343	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			147.26150	0.14726	180.843	15.36	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			341.70990	0.34171	283.650	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			212.50990	0.21251	256.150	15.79	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			525.18900	0.52519	447.539	14.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			95.98900	0.09599	120.039	14.94	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			490.74150	0.49074	416.168	15.08	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			111.54150	0.11154	138.668	15.08	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37740	8.37740	8.48070	8.48070		16.47	3,711,188.20	443	21,464.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			105.93260	0.10593	93.484	23.27	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,825.23260	1.82523	1,916.084	23.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			85.58250	0.08558	75.925	24.47	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,154.88250	2.15488	2,248.525	24.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			72.64560	0.07265	64.778	25.51	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,441.94560	2.44195	2,537.378	25.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			589.77520	0.58978	522.368	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			209.07520	0.20908	244.968	15.41	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			235.72040	0.23572	206.596	19.19	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			855.02040	0.85502	929.196	19.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			165.14710	0.16515	144.903	20.89	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,234.44710	1.23445	1,317.503	20.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			654.72830	0.65473	576.506	15.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			174.02830	0.17403	199.106	15.06	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.46920	8.46920	8.57390	8.57390		16.86	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			453.60650	0.45361	407.319	17.84	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			629.70650	0.62971	688.119	17.84	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			450.39910	0.45040	404.418	17.87	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			636.49910	0.63650	695.218	17.87	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			456.84190	0.45684	410.244	17.81	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			622.94190	0.62294	681.044	17.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.56100	8.56100	8.70150	8.70150		17.41	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,015.15200	1.01515	910.996	15.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			313.65200	0.31365	349.996	15.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			597.64910	0.59765	529.917	18.52	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
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			896.14910	0.89615	968.917	18.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.55750	8.55750	8.83460	8.83460		17.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,306.64530	1.30665	1,112.884	16.22	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			472.04530	0.47205	555.384	16.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32650	9.32650	9.37470	9.37470		19.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.20820	8.20820	8.28200	8.28200		13.99	3,332,529.20	406	796.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			2,580.50940	0.02581	1,429.071	17.40	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			23,380.50940	0.23381	29,609.071	17.40	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			1,358.87960	0.01359	750.776	18.70	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			33,158.87960	0.33159	39,930.776	18.70	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.27750	8.27750	8.37920	8.37920		15.93	3,311,000.00	400	842.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			20,705.96270	0.20706	17,049.103	17.29	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			41,785.96270	0.41786	48,299.103	17.29	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.37740	8.37740	8.48070	8.48070			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			20,930.00000	0.20930	31,260.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			52,245.05920	0.52245	53,190.865	18.37	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			57,905.05920	0.57905	58,850.865	18.37	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			52,961.74310	0.52962	53,902.122	18.30	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			56,621.74310	0.56622	57,562.122	18.30	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			52,601.93590	0.52602	53,545.203	18.33	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			57,261.93590	0.57262	58,205.203	18.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.15200	13.15200	13.19320	13.19320		11.68	3,800,928.00	289	10,517.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,843.20010	1.84320	1,802.000	18.10	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00010	0.00000	0.000	18.10	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,043.57050	1.04357	1,002.196	16.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.37050	0.00037	0.196	16.58	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			35.19010	0.03519	23.978	13.38	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			291.99010	0.29199	321.978	13.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			5.01700	0.00502	3.031	15.68	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			661.81700	0.66182	701.031	15.68	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.25940	13.25940	13.34480	13.34480		13.37	45,413,445.00	3,425	4,298.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			256.20040	0.25620	223.680	14.60	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			611.40040	0.61140	664.280	14.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			149.07050	0.14907	128.724	15.92	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,004.27050	1.00427	1,069.324	15.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			367.80500	0.36781	324.134	13.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			393.00500	0.39300	434.734	13.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			301.98810	0.30199	264.665	14.19	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			507.18810	0.50719	555.265	14.19	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.41610	13.41610	13.50410	13.50410		16.06	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			812.49040	0.81249	763.387	22.92	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,008.39040	1.00839	1,047.287	22.92	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			729.36190	0.72936	683.336	22.92	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,125.26190	1.12526	1,167.236	22.92	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			550.00150	0.55000	511.491	22.92	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,445.90150	1.44590	1,495.391	22.92	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			888.53360	0.88853	836.811	22.92	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			914.43360	0.91443	950.711	22.92	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10510	0.10510	0.10490	0.10490		17.13	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			3.52390	0.00004	9.209	18.19	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			513.52390	0.00514	499.209	18.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10610	0.10610	0.10620	0.10620		17.13	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			258.61460	0.00259	251.216	18.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			638.61460	0.00639	641.216	18.70	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.50160	10.50160	10.46000	10.46000		11.45	5,460,832.00	520	24,634.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,010.20150	1.01020	1,051.626	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.20150	0.00020	0.026	18.74	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			711.03950	0.71104	751.877	16.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.03950	0.00104	0.277	16.51	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			562.50380	0.56250	602.512	15.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			2.50380	0.00250	0.912	15.40	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			0.97270	0.00097	1.079	17.85	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			790.97270	0.79097	749.479	17.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			278.17670	0.27818	311.668	13.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			18.17670	0.01818	10.068	13.37	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			52.39990	0.05240	60.326	11.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			142.39990	0.14240	108.725	11.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			1.20210	0.00120	1.337	17.33	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			741.20210	0.74120	699.737	17.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.60000	10.60000	10.59340	10.59340		13.21	35,245,000.00	3,325	56,238.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			80.67390	0.08067	80.248	16.11	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			987.27390	0.98727	980.248	16.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			173.16890	0.17317	172.774	14.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			529.76890	0.52977	522.774	14.26	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			160.91470	0.16091	160.440	14.41	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			567.51470	0.56751	560.441	14.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			139.00320	0.13900	138.398	14.71	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			645.60320	0.64560	638.398	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			452.05410	0.45205	455.779	12.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			158.65410	0.15865	155.779	12.99	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			391.99110	0.39199	394.692	13.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			198.59110	0.19859	194.692	13.07	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			209.58690	0.20959	209.468	13.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			436.18690	0.43619	429.468	13.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,111.74890	1.11175	1,119.792	13.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			18.34890	0.01835	19.792	13.84	0.00	0	5,690.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future			10.74050	10.74050	10.73480	10.73480		13.77	1,074,050.00	100	6,129.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			344.63260	0.34463	345.383	14.36	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			579.83260	0.57983	574.883	14.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.00710	11.00710	11.19460	11.19460		14.59	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			763.83870	0.76384	650.784	14.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			769.23870	0.76924	843.684	14.93	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.93303	106.93303	106.70108	106.70108			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,711.08000	6.71108	6,943.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,701.08000	6.70108	6,933.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,691.08000	6.69108	6,923.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			105.19534	105.19534	104.78978	104.78978			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,799.78000	5.79978	6,205.340		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,789.78000	5.78978	6,195.340		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,779.78000	5.77978	6,185.340		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.53173	111.53173	111.25215	111.25215			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,262.15000	7.26215	7,541.730		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,252.15000	7.25215	7,531.730		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,242.15000	7.24215	7,521.730		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03/R On	09/03/2016	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 01/11/2012	Index Future				475.07500	475.07500	473.70100	473.70100			0.00	0	13.00
AL7T	On 07/02/2013	Index Future				481.82800	481.82800	480.43400	480.43400			0.00	0	0.00
ALBI	On 01/11/2012	Index Future				426.48600	426.48600	425.18900	425.18900			0.00	0	893.00
ALBI	On 07/02/2013	Index Future				432.54900	432.54900	431.23200	431.23200			0.00	0	118.00
AU\$ / R On	17/09/2012	Foreign Exchange Future				8.52120	8.52120	8.51830	8.51830		10.43	528,314.40	62	6,834.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call				128.83470	0.12883	126.182	11.28	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put				30.53470	0.03053	24.982	11.28	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future				8.52510	8.52510	8.54970	8.54970		12.20	0.00	0	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call				267.88680	0.26789	247.856	12.18	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put				178.18680	0.17819	182.756	12.18	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future				8.56090	8.56090	8.58650	8.58650		12.55	0.00	0	3,885.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call				353.15500	0.35316	334.854	12.51	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put				276.65500	0.27666	283.954	12.51	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future				8.62990	8.62990	8.65600	8.65600		13.55	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call				467.35220	0.46735	445.329	16.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put				701.35220	0.70135	705.429	16.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call				463.32980	0.46333	441.384	16.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put				707.32980	0.70733	711.484	16.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call				459.33380	0.45933	437.466	16.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put				713.33380	0.71333	717.566	16.02	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future				8.79540	8.79540	8.76110	8.76110		14.28	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future				8.40080	8.40080	8.43260	8.43260		10.54	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call				187.90330	0.18790	149.226	11.54	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put				25.30330	0.02530	18.426	11.54	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future				8.45470	8.45470	8.51440	8.51440		11.87	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call				304.12850	0.30413	262.174	11.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			139.72850	0.13973	157.474	11.84	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.04650	0.04650	0.05590	0.05590			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.01640	0.01640	0.01940	0.01940			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.14870	0.14870	0.09110	0.09110			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.00280	0.00280	0.01040	0.01040			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.01540	0.01540	0.00950	0.00950			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.06700	0.06700	0.10970	0.10970			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.09570	0.09570	0.11450	0.11450			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.69480	8.69480	8.71020	8.71020		12.48	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			22.78930	0.02279	17.127	14.54	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			222.58930	0.22259	232.327	14.54	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.77970	8.77970	8.79840	8.79840		14.30	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			189.29990	0.18930	175.301	15.58	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			430.89990	0.43090	435.601	15.58	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.20640	8.20640	8.27730	8.27730		12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Call			5.12320	0.00512	0.000	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Put			107.82320	0.10782	173.600	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			3.59650	0.00360	0.000	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			126.29650	0.12630	193.600	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			0.74870	0.00075	0.000	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			213.44870	0.21345	283.600	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			0.63220	0.00063	0.000	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			223.33220	0.22333	293.600	12.52	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			0.53470	0.00053	0.000	12.52	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
DAAX	On	07/09/2012	Any day expiry	8.51	Put			233.23470	0.23323	303.600	12.52	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry			8.49150	8.49150	8.51660	8.51660		9.69	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.54	Call			27.00990	0.02701	13.767	10.52	0.00	0	2,000.00
DAUD	On	10/09/2012	Any day expiry	8.54	Put			50.40990	0.05041	62.267	10.52	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Call			14.88360	0.01488	6.135	11.56	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.59	Put			88.28360	0.08828	104.635	11.56	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Call			13.22590	0.01323	5.219	11.77	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.60	Put			96.62590	0.09663	113.719	11.77	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Call			11.76190	0.01176	4.441	11.97	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.61	Put			105.16190	0.10516	122.941	11.97	0.00	0	0.00
DAUD	On	10/09/2012	Any day expiry	8.62	Call			10.46970	0.01047	3.782	12.18	0.00	0	5,000.00
DAUD	On	10/09/2012	Any day expiry	8.62	Put			113.86970	0.11387	132.282	12.18	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.20820	8.20820	8.29440	8.29440		14.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			895.00000	0.89500	809.000	17.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	17.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			580.00000	0.58000	495.000	15.81	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			6.00000	0.00600	7.000	15.81	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			456.00000	0.45600	374.000	15.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			12.00000	0.01200	16.000	15.26	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			148.00000	0.14800	100.000	15.16	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			104.00000	0.10400	142.000	15.16	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			55.00000	0.05500	35.000	17.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			271.00000	0.27100	337.000	17.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			25.00000	0.02500	16.000	18.88	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			451.00000	0.45100	528.000	18.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.23020	8.23020	8.33120	8.33120		15.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			240.00000	0.24000	184.000	15.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			159.00000	0.15900	204.000	15.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			137.00000	0.13700	103.000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			316.00000	0.31600	383.000	16.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			87.00000	0.08700	65.000	17.89	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			476.00000	0.47600	555.000	17.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			938.00000	0.93800	839.000	16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			7.00000	0.00700	9.000	16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			635.00000	0.63500	541.000	14.96	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			24.00000	0.02400	31.000	14.96	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			520.00000	0.52000	432.000	14.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			39.00000	0.03900	52.000	14.75	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.26260	8.26260	8.36400	8.36400		15.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			146.00000	0.14600	118.000	17.92	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			502.00000	0.50200	575.000	17.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			686.00000	0.68600	595.000	14.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			42.00000	0.04200	52.000	14.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			577.00000	0.57700	490.000	14.71	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			63.00000	0.06300	77.000	14.71	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			203.00000	0.20300	165.000	16.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			349.00000	0.34900	412.000	16.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.29140	8.29140	8.39320	8.39320		15.94	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			256.00000	0.25600	215.000	16.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			373.00000	0.37300	434.000	16.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			194.00000	0.19400	162.000	17.83	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			521.00000	0.52100	591.000	17.83	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			731.00000	0.73100	642.000	14.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			58.00000	0.05800	71.000	14.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			626.00000	0.62600	541.000	14.82	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			83.00000	0.08300	100.000	14.82	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.32650	8.32650	8.42890	8.42890			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			291.00000	0.29100	394.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			171.00000	0.17100	274.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			181.00000	0.18100	284.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			191.00000	0.19100	294.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			579.00000	0.57900	477.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	1.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.35620	8.35620	8.45930	8.45930		16.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			330.00000	0.33000	287.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			481.00000	0.48100	541.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			327.00000	0.32700	284.000	17.31	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			488.00000	0.48800	548.000	17.31	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			296.00000	0.29600	257.000	17.71	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			557.00000	0.55700	621.000	17.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			728.00000	0.72800	643.000	14.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			119.00000	0.11900	137.000	14.90	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			333.00000	0.33300	290.000	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			474.00000	0.47400	534.000	17.23	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.40590	108.40590	108.26586	108.26586			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,275.86000	2.27586	2,415.900		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,265.86000	2.26586	2,405.900		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,255.86000	2.25586	2,395.900		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.64596	90.07504	8.70794	89.53393			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,121.04000	4.12104	4,662.150		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			8.74282	91.32289	8.80687	90.77409			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			2,321.84000	2.32184	1,773.040		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,233.15000	2.23315	1,684.350		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,144.59000	2.14459	1,595.790		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			426.43900	426.43900	425.22200	425.22200			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			212,620.00000	21.26200	224,790.000		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			432.50100	432.50100	431.26600	431.26600			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			17,240.00000	1.72400	4,890.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			17,340.00000	1.73400	4,990.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			17,440.00000	1.74400	5,090.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.76800	185.76800	185.79500	185.79500			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			188.40900	188.40900	188.43600	188.43600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			503.10700	503.10700	503.11700	503.11700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/02/2013	Index Future			510.13600	510.13600	510.14500	510.14500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.96000	95.04000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.87000	95.13000	4.88000	95.12000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.79000	95.21000	4.81000	95.19000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.77000	95.23000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.76000	95.24000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.77000	95.23000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.81000	95.19000	4.82000	95.18000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.89000	95.11000	4.92000	95.08000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.00000	95.00000	5.04000	94.96000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.15000	94.85000	5.17000	94.83000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.33000	94.67000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.65260	6.65260	6.64900	6.64900		12.06	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			93.15330	0.09315	92.251	12.67	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			34.15330	0.03415	29.651	12.67	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.68040	6.68040	6.69810	6.69810		10.96	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			191.70700	0.19171	178.212	11.03	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			123.60700	0.12361	127.812	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future			6.94062	107.31140	6.99238	106.92122			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			357.33000	0.35733	747.510		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			432.17000	0.43217	822.350		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			506.94000	0.50694	897.120		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.01018	108.79805	7.06405	108.40227			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	219.320		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			176.46000	0.17646	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	292.740		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			103.04000	0.10304	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	366.090		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			29.69000	0.02969	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.06212	106.22813	7.11780	105.82759			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			560.21000	0.56021	159.670		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			487.99000	0.48799	87.450		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			415.83000	0.41583	15.290		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.36933	123.18879	5.40663	123.07846		2.26	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,193.49000	1.19349	1,285.030	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			96.19000	0.09619	77.400	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,439.56000	2.43956	2,547.730	2.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			7.74000	0.00774	5.580	2.44	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.39673	124.89534	5.43873	124.78325		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,303.64000	2.30364	2,403.960	2.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			86.52000	0.08652	74.750	2.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future			5.39455	119.63548	5.44121	119.52214		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			718.73000	0.71873	769.970	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			964.75000	0.96475	902.650	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			729.35000	0.72935	781.110	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			951.03000	0.95103	889.450	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			740.08000	0.74008	792.360	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			937.43000	0.93743	876.370	2.17	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			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			7.31735	131.67302	7.37415	131.08659		11.62	0.00	0	35,665.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,264.51000	5.26451	5,714.680	11.87	114,293.60	20	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			790.15000	0.79015	653.890	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,688.50000	6.68850	7,184.480	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			470.62000	0.47062	380.170	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,970.75000	10.97075	11,534.770	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			90.59000	0.09059	68.180	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,753.84000	13.75384	14,333.460	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			23.51000	0.02351	16.700	12.40	334.00	20	1,858.00
R186	On	07/02/2013	Bond Future			7.38871	128.20745	7.44757	127.61268		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,707.30000	10.70730	11,200.410	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			973.87000	0.97387	872.210	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,147.28000	2.14728	2,342.920	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,770.01000	6.77001	6,370.880	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,128.23000	3.12823	3,382.030	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,140.23000	5.14023	4,799.260	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.44691	129.79092	7.50758	129.18897		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,630.62000	4.63062	4,920.160	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Put			5,600.75000	5.60075	5,288.340	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,541.13000	4.54113	4,826.940	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,711.39000	5.71139	5,395.250	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,585.75000	4.58575	4,873.420	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,655.89000	5.65589	5,341.610	12.22	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.05017	214.05017	214.06256	214.06256			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,927.44000	4.92744	4,939.830		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,937.44000	4.93744	4,949.830		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,947.44000	4.94744	4,959.830		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			273.33302	273.33302	271.88954	271.88954			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,899.54000	4.89954	6,343.020		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,889.54000	4.88954	6,333.020		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,879.54000	4.87954	6,323.020		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			4.75872	111.25921	4.78507	111.20391		1.46	0.00	0	1,560.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Call			732.69000	0.73269	778.720	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			53.70000	0.05370	44.430	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.69117	108.39246	4.72177	108.33618		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			667.73000	0.66773	706.020	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			194.37000	0.19437	176.380	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.58420	109.73125	4.61940	109.67438		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			136.86000	0.13686	148.500	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,078.06000	1.07806	1,032.830	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			140.02000	0.14002	151.870	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,064.89000	1.06489	1,019.870	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			143.24000	0.14324	155.320	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,051.77000	1.05177	1,006.980	1.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/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			200.84927	200.84927	200.85051	200.85051			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,860.51000	8.86051	8,859.270		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			8,850.51000	8.85051	8,849.270		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			8,840.51000	8.84051	8,839.270		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			5.84269	111.22508	5.88457	111.03981		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,266.69000	4.26669	4,447.950	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			15.32000	0.01532	11.310	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.89199	112.76587	5.93691	112.57780		4.45	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,701.35000	1.70135	1,810.780	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			980.36000	0.98036	901.720	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Call			3,308.74000	3.30874	3,459.030	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			375.52000	0.37552	337.740	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,310.46000	4.31046	4,474.970	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			211.97000	0.21197	188.410	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.92168	110.00151	5.96939	109.81121		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,532.28000	1.53228	1,622.790	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,769.23000	1.76923	1,669.440	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,495.04000	1.49504	1,584.080	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,811.93000	1.81193	1,710.670	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,513.58000	1.51358	1,603.360	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,790.49000	1.79049	1,689.970	4.65	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.14645	112.34559	6.18821	112.12353		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,338.60000	5.33860	5,554.860	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			23.98000	0.02398	18.180	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.20121	109.87171	6.24542	109.64637		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,450.82000	5.45082	5,646.520	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			289.51000	0.28951	259.870	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.24234	111.22871	6.28879	111.00069		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,154.29000	2.15429	2,268.000	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,148.36000	2.14836	2,034.050	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,180.93000	2.18093	2,295.460	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,125.99000	2.12599	2,012.500	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,207.73000	2.20773	2,323.080	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,103.81000	2.10381	1,991.140	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.87695	105.31048	4.91581	105.26504		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			254.45000	0.25445	283.550	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			97.77000	0.09777	81.430	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.77645	103.00439	4.82730	102.95812		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			237.38000	0.23738	258.650	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			298.62000	0.29862	273.620	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.57523	104.27667	4.64339	104.22994		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			67.28000	0.06728	74.340	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			932.53000	0.93253	892.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			68.34000	0.06834	75.500	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			926.64000	0.92664	887.070	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			69.42000	0.06942	76.660	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			920.77000	0.92077	881.280	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			6.42429	106.92801	6.47106	106.65478		7.18	0.00	0	19,131.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,256.42000	6.25642	6,522.680	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			27.97000	0.02797	21.000	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48433	104.76986	6.53349	104.49258		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,413.51000	6.41351	6,657.480	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			301.32000	0.30132	268.010	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.53334	106.06394	6.58465	105.78336		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,120.64000	2.12064	2,247.330	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,914.03000	2.91403	2,760.140	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,144.86000	2.14486	2,272.530	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,883.16000	2.88316	2,730.250	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,169.25000	2.16925	2,297.900	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,852.50000	2.85250	2,700.570	7.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.61654	101.52672	6.66834	101.19589		8.47	0.00	0	9,445.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,835.91000	1.83591	2,033.220	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			938.03000	0.93803	804.510	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,236.42000	5.23642	5,543.600	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			104.94000	0.10494	81.290	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,364.68000	6.36468	6,683.470	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			48.18000	0.04818	36.140	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67893	102.93310	6.73306	102.59744		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			631.07000	0.63107	699.000	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,297.14000	5.29714	5,029.410	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,660.63000	6.66063	6,948.020	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			433.83000	0.43383	385.560	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72727	100.81094	6.78346	100.47130		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,432.12000	2.43212	2,588.520	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,241.14000	3.24114	3,057.900	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,459.05000	2.45905	2,616.610	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,207.18000	3.20718	3,025.100	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,405.37000	2.40537	2,560.610	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,275.34000	3.27534	3,090.940	8.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.03732	81.90597	8.09898	81.35779		17.61	0.00	0	7,401.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,569.34000	7.56934	8,064.830	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			251.35000	0.25135	198.660	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.10749	83.04053	8.17095	82.48460		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,468.65000	8.46865	8,903.400	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,268.36000	1.26836	1,147.180	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.16461	80.92418	8.22963	80.36142		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,910.96000	3.91096	4,165.760	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,015.65000	6.01565	5,707.690	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,947.38000	3.94738	4,203.790	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,962.54000	5.96254	5,656.190	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,983.73000	3.98373	4,241.760	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,909.51000	5.90951	5,604.780	18.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			154.49762	154.49762	153.70165	153.70165			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,711.65000	8.71165	9,507.620		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			8,701.65000	8.70165	9,497.620		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			8,691.65000	8.69165	9,487.620		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			122.21212	122.21212	122.21791	122.21791			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			227.91000	0.22791	222.120		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			217.91000	0.21791	212.120		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			207.91000	0.20791	202.120		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.73870	125.73870	125.63718	125.63718			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,647.18000	3.64718	3,748.700		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,637.18000	3.63718	3,738.700		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,627.18000	3.62718	3,728.700		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			7.80872	93.46975	7.87555	92.86395		15.36	0.00	0	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,688.45000	1.68845	1,942.260	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,831.33000	2.83133	2,479.340	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,099.16000	8.09916	8,656.990	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			204.29000	0.20429	156.320	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.88244	94.76458	7.95137	94.15021		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,006.87000	9.00687	9,499.500	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,128.74000	1.12874	1,007.000	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.93953	92.40010	8.01022	91.77833		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,120.87000	4.12087	4,413.440	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,628.57000	5.62857	5,299.370	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,159.04000	4.15904	4,453.420	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,577.17000	5.57717	5,249.780	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			4,197.42000	4.19742	4,493.620	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,526.10000	5.52610	5,200.530	16.24	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1On		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			8.06159	83.88401	8.11814	83.34970			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			1,218.95000	1.21895	684.640		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,122.76000	1.12276	588.450		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,026.75000	1.02675	492.440		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,060.82000	16,060.82000	16,093.52000	16,093.52000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.29340	1.29340	1.30520	1.30520		13.74	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			48.88300	0.00489	22.041	15.16	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			296.88300	0.02969	388.041	15.16	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29530	1.29530	1.31130	1.31130		15.29	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			315.88770	0.03159	251.454	16.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			602.88770	0.06029	698.454	16.13	0.00	0	0.00
Total for Derivatives :												469,868,571.27	61,073	1 534 525.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.31313	100.00000	11.28572			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.25054	100.00000	23.19937			0.00	0	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	8.45308	100.00000	10.13288			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.28355	5.00000	127.89517			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.46353	100.00000	23.41188			0.00	0	16,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.22571	100.00000	36.14465			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.38004	100.00000	9.35731			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.83168	100.00000	15.79683			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.51934	100.00000	45.40907			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.99768	100.00000	28.93149			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.19339	100.00000	20.14447			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.36894	100.00000	32.29053			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.50668	100.00000	12.47638			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.38385	100.00000	9.36113			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.19007	100.00000	9.16780			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.32427	100.00000	9.30168			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.71387	100.00000	28.65066			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.57939	100.00000	20.52953			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.94530	100.00000	30.87719			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.51665	100.00000	24.45726			0.00	0	200,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.52674	100.00000	20.47647			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.83126	100.00000	11.80260			0.00	0	300,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.78363	100.00000	73.64310			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	57.27631	100.00000	57.15023			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	47.37620	100.00000	47.26144			0.00	0	500,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	86.27637	100.00000	86.07895			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	89.54248	100.00000	89.39641			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	76.22682	100.00000	75.92069			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.30397	100.00000	41.20970			0.00	0	840,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.76974	100.00000	19.72462			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.63723	8.00000	92.60997			0.00	0	6,000,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.50146	100.00000	21.45414			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.36363	100.00000	17.32156			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.03360	9.58000	102.00735			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.38173	100.00000	12.35173			0.00	0	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	11.91112	100.00000	11.87394			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.57231	4.50000	101.55172			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.02491	100.00000	6.01108			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.48532	100.00000	20.43832			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.30625	100.00000	5.29408			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	96.24945	100.00000	96.06310			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.72164	100.00000	5.70851			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.40173	100.00000	2.39719			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.40173	100.00000	2.39719			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.06157	6.82500	100.04309			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.79039	100.00000	9.76667			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.09637	100.00000	12.07304			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.01017	100.00000	23.95918			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	11.03336	100.00000	11.01220			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.45067	100.00000	10.43056			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.33398	100.00000	21.29282			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.42304	100.00000	20.38354			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.08626	100.00000	9.05790			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.89267	100.00000	8.86490			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.42344	100.00000	19.38587			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.84756	100.00000	23.81009			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.35473	100.00000	19.33323			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.84889	100.00000	17.81435			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.12319	100.00000	17.09006			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.79567	100.00000	16.76318			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.29678	100.00000	9.26574			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.75461	100.00000	20.64270			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.10680	100.00000	59.99277			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.60984	100.00000	11.55878			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.64922	100.00000	14.62089			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.74467	100.00000	13.71809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.17459	95.66000	2.16475			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.87762	100.00000	2.82942			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.54245	100.00000	3.52687			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.68807	100.00000	15.65354			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.96700	100.00000	21.91865			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.47767	100.00000	10.45449		7,200,000,000,000.00	72,000,000	30,500,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	8.82081	100.00000	8.80107			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	19.14723	100.00000	19.10508			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.21178	100.00000	33.13559			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.89012	4.00000	118.86761			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.04710	100.00000	6.03329			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.35467	100.00000	3.34701			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	60.22715	100.00000	60.08124			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	66.89825	100.00000	66.73618			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	67.25721	100.00000	67.09428			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.87315	100.00000	21.82016			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	56.81237	100.00000	56.67323			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	62.28955	100.00000	62.13865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On	31/08/2013	Spot Bond			100.00000	56.81237	100.00000	56.67323			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	59.48415	100.00000	59.34004			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	66.53252	100.00000	66.38606			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	99.89356	13.50000	99.85810			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.85414	100.00000	17.81089			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.09577	100.00000	18.05193			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.52700	100.00000	21.47485			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	93.02926	100.00000	92.79668			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	45.99209	100.00000	45.88067			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	45.94263	100.00000	45.83134			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.61250	100.00000	17.56983			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.44851	100.00000	1.44577			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	90.17662	100.00000	89.95985			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	90.17662	100.00000	89.95985			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	39.45012	100.00000	39.35455			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	45.32844	100.00000	45.21862			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.66183	100.00000	14.63401			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	89.94407	100.00000	89.72734			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	46.60204	100.00000	46.48914			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.20549	100.00000	16.16624			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.16711	100.00000	17.12553			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.77682	100.00000	15.73860			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.06646	100.00000	16.02754			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.19391	100.00000	16.15467			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.27463	100.00000	10.25202			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.27463	100.00000	10.25202			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.32877	100.00000	10.30604			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.54510	100.00000	15.50744			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.32877	100.00000	10.30604			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.22051	100.00000	10.19801			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.68454	100.00000	23.63973			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.37309	100.00000	24.31404			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	99.58511	100.00000	99.32095			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.23112	100.00000	46.11913			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	15.21204	100.00000	15.17519			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.23112	100.00000	46.11913			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	99.58511	100.00000	99.32095			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.11180	100.00000	10.08731			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.10325	100.00000	10.07878			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.11515	100.00000	10.09065			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.86995	100.00000	9.84605			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	45.81900	100.00000	45.70800			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.36227	100.00000	10.33717			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	92.67748	100.00000	92.44864			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	63.52135	100.00000	63.36747			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	92.67748	100.00000	92.44864			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.43053	100.00000	12.40041			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.49275	100.00000	32.41404			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.56827	100.00000	39.48117			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.38850	100.00000	41.28824			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.27296	100.00000	8.25291			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.28418	100.00000	8.26412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.33091	100.00000	7.31701			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.86736	100.00000	41.76593			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.07446	100.00000	4.06544			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.87619	100.00000	3.86766			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.15602	100.00000	6.14437			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.84514	100.00000	2.83889			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.95315	100.00000	2.94665			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.67945	100.00000	7.66085			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.76148	100.00000	27.69422			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.76148	100.00000	27.69422			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.86736	100.00000	41.76593			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.33505	100.00000	27.26884			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.61739	100.00000	22.56260			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.56842	100.00000	22.51375			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.55199	100.00000	7.53370			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.57658	100.00000	10.55069			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.54219	100.00000	7.52392			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.11223	100.00000	10.08997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	97.87234	100.00000	97.61273			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.16637	100.00000	10.14399			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.61739	100.00000	22.56260			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.52905	100.00000	10.50354			0.00	0	7,900.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.90949	100.00000	9.88548			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.70887	100.00000	7.69019			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.83823	100.00000	43.73087			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.48056	100.00000	29.42219			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.29271	100.00000	29.23472			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.39431	100.00000	8.37770			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.11742	100.00000	40.02024			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.55787	100.00000	15.52707			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.42226	100.00000	15.39172			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.68552	100.00000	15.65446			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.37667	100.00000	8.36009			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.06789	100.00000	8.05191			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.58181	100.00000	15.55096			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.66956	100.00000	15.63854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	8.77369	100.00000	8.75998			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.94161	100.00000	12.91599			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.62169	100.00000	15.59077			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.65794	100.00000	32.57883			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.95843	100.00000	18.91249			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.53757	100.00000	30.46359			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.19620	100.00000	13.17547			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.10576	100.00000	9.08370			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.68444	1.75000	102.67286			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.65939	100.00000	16.61903			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	86.31552	100.00000	86.12154			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.67690	100.00000	16.63649			0.00	0	4,000,000.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.03834	100.00000	9.01645			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.92341	100.00000	7.90422			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.42961	100.00000	7.41161			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	86.35867	100.00000	86.16460			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.11200	100.00000	44.96134			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.53432	100.00000	23.45573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	86.00929	100.00000	85.81602			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.57218	100.00000	16.49900			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.53459	100.00000	8.49689			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.12657	100.00000	8.09068			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	6.86669	100.00000	6.83636			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.04631	100.00000	8.00015			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.79310	100.00000	6.73904			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	83.29651	100.00000	83.11503			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	83.27260	100.00000	83.09117			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	70.27594	100.00000	70.12041			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.02496	100.00000	19.97645			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.70989	100.00000	20.65971			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.16650	100.00000	21.11523			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.25184	100.00000	13.22267			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.76830	100.00000	15.73340			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.61583	100.00000	25.55377			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.18556	100.00000	16.14935			0.00	0	14,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.59082	100.00000	24.53124			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.77024	100.00000	15.73533			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.41705	100.00000	6.40234			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.39731	100.00000	35.31939			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.03659	100.00000	11.00986			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.76056	100.00000	14.72789			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.73693	100.00000	16.68467		500,000,000,000.00	5,000,000	2,500,000.00	
BAW13	On	17/04/2017	Spot Bond			100.00000	9.08709	100.00000	9.05872			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.34107	100.00000	45.19952			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.16472	100.00000	24.11125			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.77881	100.00000	10.75270			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.74931	100.00000	46.63605			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.86547	100.00000	52.74910			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.66877	100.00000	23.61142			0.00	0	200,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.77456	100.00000	29.70867			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.75780	100.00000	15.72293			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.01436	100.00000	40.91500			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.69913	100.00000	18.65383			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	67.31268	100.00000	67.14962			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	19.56016	100.00000	19.51278			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	19.52624	100.00000	19.47894			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	14.80629	100.00000	14.77042			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	19.42446	100.00000	19.37741			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	15.06961	100.00000	15.03311			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	18.57069	100.00000	18.52571			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	18.57069	100.00000	18.52571			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	16.45363	100.00000	16.41377			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	16.91543	100.00000	16.87445			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	18.14497	100.00000	18.10102			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.56016	100.00000	19.51278			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	17.52154	100.00000	17.47910			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	101.60558	8.00000	101.58371			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	14.45540	100.00000	14.42038			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	14.45540	100.00000	14.42038			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	14.45540	100.00000	14.42038			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	25.90765	100.00000	25.84489			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On	31/03/2013	Spot Bond			100.00000	65.56086	100.00000	65.40204			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	17.20806	100.00000	17.16638			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.19561	100.00000	13.15350			0.00	0	1,000,000.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	13.81663	100.00000	13.77253			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			100.00000	11.18682	100.00000	11.11708			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.16263	100.00000	22.10894			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	20.66042	100.00000	20.61037			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	18.50673	100.00000	18.46189			0.00	0	0.00
BAYB05	On	30/06/2019	Spot Bond			100.00000	13.26048	100.00000	13.17781			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	5.07465	100.00000	5.06505			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.36448	100.00000	22.31029			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.35418	100.00000	20.30487			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.56431	100.00000	12.53387			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.56431	100.00000	12.53387			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.19085	100.00000	15.15405			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.16261	100.00000	13.13072			0.00	0	0.00
BCJ01	On	10/03/2013	Spot Bond			100.00000	67.15867	100.00000	66.91176		800,000,000,000.00	8,000,000	0.00	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	27.04724	100.00000	26.98172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	18.85340	100.00000	18.80773			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		83,400,000,000,000.00	834,000,000	300,000,000.00	
BD0202	On	31/12/2018	Spot Bond			100.00000	4.02435	100.00000	4.01549			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.45804	100.00000	9.44009			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.56097	100.00000	10.54093			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.24651	100.00000	11.22162			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.83675	100.00000	29.76446			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	65.47395	100.00000	65.31533			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.80615	100.00000	39.70972			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	39.38553	100.00000	39.29013			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	66.16544	100.00000	66.00516			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	40.92584	100.00000	40.82670			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	65.69516	100.00000	65.53602			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.16638	100.00000	7.65373			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	24.09181	100.00000	24.03344			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	22.92810	100.00000	22.85651			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	56.40170	100.00000	56.27756			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	11.10525	100.00000	11.07835			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.16011	100.00000	11.13307			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.32469	100.00000	11.29725			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.87327	100.00000	11.84450			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.42185	100.00000	12.39175			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.95789	100.00000	13.92408			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.27553	100.00000	9.25306			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.65617	100.00000	9.63278			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.81931	100.00000	9.79552			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.87369	100.00000	9.84977			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.52623	100.00000	10.50074			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.39629	100.00000	11.36868			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.50541	100.00000	2.49934			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.50541	100.00000	2.49934			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.36385	100.00000	8.34359			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	8.90003	100.00000	8.87846			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.04626	100.00000	9.02434			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	102.90570	8.00000	102.88290			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.48495	100.00000	9.46197			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.26484	100.00000	10.23997			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.78838	100.00000	1.78405			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.78838	100.00000	1.78405			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.30292	100.00000	30.23621			0.00	0	5,100,000.00
BIDC14	On	26/10/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	51.04895	1,000.00000	50.34483			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.40599	100.00000	11.37836			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.67167	100.00000	6.65551			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.04086	100.00000	7.02380			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	11.42594	100.00000	11.39825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.75489	100.00000	11.72641			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.35297	100.00000	12.32305			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.84503	100.00000	14.80906			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.79164	100.00000	13.75823			0.00	0	0.00
BMW03	On	15/06/2013	Spot Bond			100.00000	67.80229	100.00000	67.63804			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.53019	100.00000	65.37145			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	83.46644	100.00000	83.28177			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.43043	100.00000	45.28859			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.25037	100.00000	8.23038			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	89.66518	100.00000	89.45016			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.78558	100.00000	32.71341			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.89717	100.00000	21.84897			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.60438	100.00000	13.57143			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.22974	100.00000	29.15892			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.61813	100.00000	18.57715			0.00	0	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.72959	8.00000	115.70452			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.90491	100.00000	12.87364			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.78319	8.00000	118.75788			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	17.37228	100.00000	17.31804			0.00	0	500,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.24873	100.00000	14.21736			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.37411	100.00000	0.37247			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.41607	4.00000	102.39425			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.05501	100.00000	15.02169			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.24762	100.00000	14.21608			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.63320	100.00000	16.59658			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.00889	100.00000	12.97703			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.63990	12.05000	101.61816			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	87.04575	100.00000	86.84611			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.51255	100.00000	35.42653			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.37706	100.00000	25.31558			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.78854	100.00000	86.58670			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	17.89741	100.00000	17.84092			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	99.39670	100.00000	99.13305			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.50075	100.00000	69.33239			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.68970	100.00000	37.59840			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	67.28712	100.00000	67.12412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	67.28712	100.00000	67.12412			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	67.28712	100.00000	67.12412			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	56.78725	100.00000	56.64817			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	67.31704	100.00000	67.15396			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	67.01790	100.00000	66.85555			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	66.77859	100.00000	66.61681			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	57.36912	100.00000	57.23015			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.17905	100.00000	21.12774			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	65.54767	100.00000	65.38887			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	21.04372	100.00000	20.99275			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	46.02506	100.00000	45.91356			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	45.73657	100.00000	45.62577			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	21.75897	100.00000	21.70626			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	57.48277	100.00000	57.34351			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	57.31331	100.00000	57.17447			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	57.23957	100.00000	57.09938			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	67.37686	100.00000	67.21365			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	67.16747	100.00000	67.00475			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.31355	100.00000	46.20135			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	58.36366	100.00000	58.23519			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.40457	13.64000	105.36657			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	54.18410	100.00000	54.06483			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	58.92328	100.00000	58.78054			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	84.59332	100.00000	84.40106			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.01183	100.00000	34.92700			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.67356	100.00000	47.55807			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.67356	100.00000	47.55807			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	62.73080	100.00000	62.57882			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.51037	100.00000	21.45825			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.89846	100.00000	15.85996			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.67834	100.00000	15.64036			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.77682	100.00000	15.73860			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.08788	100.00000	34.00529			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.44782	100.00000	84.25589			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.28640	100.00000	65.12825			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.68349	100.00000	65.52437			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.42655	100.00000	65.26805			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.42655	100.00000	65.26805			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.10842	100.00000	32.03063			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.11148	100.00000	11.08456			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66750	100.00000	66.66749			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66750	100.00000	66.66749			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.47267	100.00000	13.44003			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.94589	100.00000	11.91959			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.47267	100.00000	13.44003			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.33595	100.00000	12.30607			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.49553	100.00000	36.40711			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.72368	100.00000	37.63229			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.14908	2.76000	100.14162			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.00457	100.00000	12.97306			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.97120	2.76000	105.95467			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.26835	8.25000	100.24596			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.81404	100.00000	37.72244			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.47267	100.00000	13.44003			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.47267	100.00000	13.44003			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.49316	100.00000	3.48518			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.58475	2.40000	110.56863			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.37905	100.00000	13.34664			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.77671	100.00000	66.61494			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.34763	100.00000	65.18932			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.85254	100.00000	65.69300			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.25874	100.00000	46.14668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	22.41732	100.00000	22.36301			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	22.50788	100.00000	22.45336			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	103.43144	8.52000	103.40786			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	22.73403	100.00000	22.67896			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.63315	100.00000	22.57832			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.28324	100.00000	10.25833			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.28324	100.00000	10.25833			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	103.40983	8.64500	103.38591			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	103.40983	8.64500	103.38591			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	37.44778	100.00000	37.35707			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	38.91279	100.00000	38.81853			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.64551	100.00000	13.61531			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.38608	100.00000	10.36091			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.20581	100.00000	11.17865			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	65.97419	100.00000	65.81436			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	65.98852	100.00000	65.82865			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.22166	100.00000	22.16783			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.22166	100.00000	22.16783			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On	20/06/2014			100.00000	36.15243	100.00000	36.08085			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	89.14009	100.00000	88.92785			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	63.12114	100.00000	62.96823			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	63.12114	100.00000	62.96823			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	13.05475	100.00000	13.02891			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.31118	100.00000	9.28862			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	86.44699	100.00000	86.24735			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	8.78691	100.00000	8.76951			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.99763	100.00000	19.94919			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.54866	100.00000	9.52554			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.47291	9.35000	100.44797			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.47291	9.35000	100.44797			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	19.94919	100.00000	19.90086			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	19.96728	100.00000	19.91890			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.89889	100.00000	13.86522			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.84772	100.00000	13.81416			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.77480	100.00000	16.73416			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.61229	100.00000	13.57931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015	Spot Bond			100.00000	18.02744	100.00000	17.98377			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	18.02744	100.00000	17.98377			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	18.02744	100.00000	17.98377			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	18.02744	100.00000	17.98377			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	18.02744	100.00000	17.98377			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	18.22625	100.00000	18.18209			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	10.55957	100.00000	10.53399			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	104.44984	9.65000	104.42309			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.48426	100.00000	32.40557			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	27.59354	100.00000	27.52669			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	64.21987	100.00000	64.01938			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.78413	100.00000	30.70956			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.78413	100.00000	30.70956			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017			100.00000	10.85520	100.00000	10.82131			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.57932	100.00000	10.55369			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.08002	100.00000	13.04834			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.02400	100.00000	11.99487			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.94203	100.00000	8.92037			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.89388	100.00000	8.87232			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.94203	100.00000	8.92037			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.70773	100.00000	9.67742			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.37609	100.00000	11.34057			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.34057	100.00000	11.30517			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.92277	100.00000	8.90115			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.41712	100.00000	19.37009			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.58280	100.00000	10.15828			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.34645	100.00000	16.29541			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.87656	100.00000	17.82074			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.78490	100.00000	13.73720			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	8.77454	100.00000	8.73519			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	8.35704	100.00000	8.31836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017	Spot Bond			100.00000	8.35704	100.00000	8.31836			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	8.34129	100.00000	8.30071			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.87583	100.00000	9.83239			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.83641	100.00000	1.82834			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.23953	100.00000	18.19938			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.23953	100.00000	18.19938			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	66.40640	100.00000	66.25943			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	82.03650	100.00000	81.95549			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	82.02638	100.00000	81.94540			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	104.16577	100.00000	103.96514			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.80557	100.00000	100.57432			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	82.01628	100.00000	81.94036			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	68.39533	100.00000	68.26915			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.21595	100.00000	60.07007			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.21595	100.00000	60.07007			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.27929	100.00000	8.25924			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	66.26430	100.00000	66.11764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	66.27928	100.00000	66.13259			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	82.02638	100.00000	81.94540			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	82.02638	100.00000	81.94540			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.18448	100.00000	13.15219			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	68.75902	100.00000	68.60685			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.24651	100.00000	11.22162			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00198	100.00000	0.00198			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00221	100.00000	0.00220			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	99.85148	100.00000	99.58449			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	99.89714	100.00000	99.63004			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	99.87757	100.00000	99.61051			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	136.07588	100.00000	135.70104			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	99.91998	100.00000	99.65280			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.64309	100.00000	11.61488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.64309	100.00000	11.61488			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.48139	100.00000	10.45599			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.95714	100.00000	9.93303			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.13465	100.00000	9.11252			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	63.18406	100.00000	62.98679			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.22615	100.00000	9.20380			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.80590	100.00000	10.75787			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	21.14726	100.00000	21.10071			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	67.80665	100.00000	67.65659			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.08080	100.00000	12.05406			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.21310	100.00000	15.17943			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.79141	100.00000	19.74761			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.87114	100.00000	15.83621			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	78.37690	100.00000	78.21824			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.24505	5.86800	103.22886			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.23772	7.17500	99.21855			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.25373	100.00000	9.23132			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.72583	100.00000	19.67752			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL006	On	10/09/2012	Spot Bond			100.00000	68.62002	100.00000	68.62001			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	17.67194	100.00000	17.59422			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	83.08201	100.00000	100.00000			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	98.58113	100.00000	98.32307			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	98.76196	100.00000	98.50342			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.29693	100.00000	68.14536			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	97.66642	100.00000	97.41339			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	98.53324	100.00000	98.27529			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	98.53324	100.00000	98.27530			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	98.52845	100.00000	98.27052			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	98.27936	100.00000	98.02209			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	97.57215	100.00000	97.31872			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.22492	100,000.00000	1.14489			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	25.23285	100.00000	25.12189			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	44.44440	100.00000	44.44437			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	52.05779	100.00000	51.94321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	22.30920	100.00000	22.25983			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.45406	100.00000	10.43105			23,271,700,000.00	232,717	82,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.37756	100.00000	10.35472			23,589,400,000.00	235,894	189,010,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	93.70983	100.00000	93.47379			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.95355	100.00000	14.92064			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.71252	100.00000	17.66962			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.34580	100.00000	21.27842			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.00526	100.00000	8.97683			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.79909	100.00000	3.78710			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.60274	100.00000	1.59768			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.87701	100.00000	15.84059			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.16844	2.55000	103.15296			0.00	0	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.83726	100.00000	11.81120			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.83486	100.00000	10.81062			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.90238	8.00000	118.87703			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.37837	100.00000	15.34112			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	87.14375	100.00000	86.94157			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	75.00003	100.00000	75.00003			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ178U	On	13/09/2012		Spot Bond	100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
EQ179U	On	13/09/2012		Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ180U	On	13/11/2012		Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
EQ181U	On	03/12/2012		Spot Bond	100.00000	83.88263	100.00000	83.69540			0.00	0	0.00
EQ182U	On	11/12/2012		Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
EQS01	On	18/11/2014		Spot Bond	100.00000	28.34141	100.00000	28.27673			0.00	0	0.00
EQS02	On	01/07/2015		Spot Bond	100.00000	24.15397	100.00000	24.10080			0.00	0	0.00
EQS04	On	22/09/2015		Spot Bond	100.00000	18.93456	100.00000	18.88869			0.00	0	0.00
EQS05	On	25/04/2017		Spot Bond	100.00000	9.50703	100.00000	9.47735			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012		Spot Bond	100.00000	86.20585	100.00000	86.00630			0.00	0	0.00
ERS3A8	On	17/11/2014		Spot Bond	100.00000	21.28064	100.00000	21.22909			0.00	0	0.00
ERS3B1	On	17/11/2012		Spot Bond	100.00000	86.45991	100.00000	86.25977			0.00	0	0.00
ERS3B2	On	17/08/2014		Spot Bond	100.00000	28.16558	100.00000	28.09736			0.00	0	0.00
ERS3C1	On	17/11/2012		Spot Bond	100.00000	86.56576	100.00000	86.36538			0.00	0	0.00
ERS3C2	On	17/08/2014		Spot Bond	100.00000	28.83896	100.00000	28.76910			0.00	0	0.00
ERSA10	On	17/08/2013		Spot Bond	100.00000	57.71633	100.00000	57.57652			0.00	0	0.00
ERSA11	On	17/08/2014		Spot Bond	100.00000	27.70263	100.00000	27.63552			0.00	0	0.00
ERSA12	On	17/08/2015		Spot Bond	100.00000	15.55052	100.00000	15.51284			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.00000	57.73193	100.00000	57.59208			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.31449	100.00000	16.27818			110,000,000,000.00	1,100,000	61,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.64734	9.25000	103.62174			11,174,684,500.00	1,208,074	510,857,074.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.30779	10.00000	101.28092			2,918,700,000.00	291,870	278,007,870.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.48865	7.85000	103.46688			10,198,641,500.00	1,299,190	59,862,190.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.94000	7.50000	99.92000			776,381,910,000.00	103,517,588	816,610,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.21637	100.00000	16.14505			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.30084	100.00000	11.27347			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.99711	100.00000	10.97047			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	58.36260	100.00000	58.22121			0.00	0	200,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	58.49317	100.00000	58.35147			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.27054	8.37500	100.24795			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	59.14604	100.00000	59.00275			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	31.26791	100.00000	31.19909			0.00	0	22,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.78118	100.00000	10.75732			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	88.35897	100.00000	88.14858			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	82.27201	100.00000	82.08959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	9.64396	100.00000	9.62034			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.68797	100.00000	7.66914			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.32441	100.00000	10.29940			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.96620	100.00000	14.93307			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.94019	100.00000	10.91367			0.00	0	1,400,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.32635	100.00000	41.23204			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	56.61873	100.00000	56.49409			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.39925	100.00000	3.39149			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.74784	100.00000	3.73955			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.27718	100.00000	4.26772			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33634	100.00000	0.33571			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02238	100.00000	0.02233			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02063	100.00000	0.02059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	35.12077	100.00000	35.04305			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	60.98265	100.00000	60.83492			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.40757	100.00000	13.37510			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.62590	100.00000	35.55537			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.73685	100.00000	31.67403			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.08002	100.00000	13.04834			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.08002	100.00000	13.04834			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.56046	100.00000	9.53705			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.88554	100.00000	12.85433			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	12.76245	100.00000	12.73154			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	56.66842	100.00000	56.53113			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	13.88077	100.00000	13.84715			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	11.19165	100.00000	11.16454			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	12.18246	100.00000	12.15294			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	35.39937	100.00000	35.31361			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	8.92555	100.00000	8.89527			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.44513	100.00000	9.40932			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.73841	100.00000	13.70513			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.00000	12.15226	100.00000	12.12282			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	14.44805	100.00000	14.41304			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.47510	100.00000	15.43762			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.63268	100.00000	11.60450			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	13.05849	100.00000	13.02685			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.91300	100.00000	16.87202			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.34243	100.00000	11.30498			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.47296	100.00000	7.44084			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	14.05035	100.00000	13.99796			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.49726	100.00000	16.43574			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.84613	100.00000	12.79822			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.61478	100.00000	13.56401			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.74141	100.00000	15.68271			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.70372	100.00000	14.64888			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.36915	100.00000	16.30811			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	17.29154	100.00000	17.22706			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.67042	100.00000	15.60793			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	15.17629	100.00000	15.11314			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On	20/09/2017			100.00000	13.73365	100.00000	13.67651			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	13.50384	100.00000	13.44767			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	16.61893	100.00000	16.54977			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	16.42742	100.00000	16.35908			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.90399	100.00000	15.83782			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	16.61924	100.00000	16.54696			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.59275	100.00000	13.52664			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	12.08583	100.00000	12.02278			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.26297	100.00000	10.20942			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.52306	100.00000	16.42827			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	16.10314	100.00000	15.90298			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.79351	100.00000	6.70907			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.76565	100.00000	2.75264			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	6.37027	100.00000	6.24070			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.69791	100.00000	35.61891			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.71619	100.00000	30.64177			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	20.00073	100.00000	19.95228			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.47196	100.00000	16.43206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	42.82811	100.00000	42.72436			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.57378	6.90500	101.55475			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.32219	100.00000	9.29935			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	63.56758	100.00000	63.41359			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	32.63808	100.00000	32.55902			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.62774	100.00000	9.60441			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.67888	5.87500	100.66305			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	13.01873	100.00000	12.98719			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	13.12658	100.00000	13.09479			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.99462	100.00000	4.98362			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.62409	100.00000	24.57750			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.57704	100.00000	4.56696			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.40409	100.00000	6.38999			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.88083	100.00000	99.61377			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.51089	100.00000	12.48721			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.92032	100.00000	99.65528			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.75170	100.00000	10.72565			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016	Spot Bond			100.00000	16.19655	100.00000	16.15731			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.37688	100.00000	16.33721			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.84884	100.00000	14.81287			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.12701	4.73000	106.10486			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.39255	100.00000	100.12626			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.03866	100.00000	15.00223			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.62861	100.00000	11.60045			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.94682	100.00000	12.91546			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	28.39591	100.00000	28.32712			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.72042	100.00000	14.68475			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.26504	100.00000	14.23047			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.45053	100.00000	99.18674			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.43830	100.00000	99.17453			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.25845	100.00000	65.12925			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.26299	100.00000	65.13379			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.28117	100.00000	65.15192			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.62902	100.00000	66.46761			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.36732	100.00000	10.34679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	12.96809	100.00000	12.94243			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.35670	100.00000	10.33620			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.46085	100.00000	19.42231			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	13.41004	100.00000	13.38350			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.48946	100.00000	13.45678			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	59.58533	100.00000	59.44099			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	61.98668	100.00000	61.83652			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	59.65540	100.00000	59.51088			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	62.06215	100.00000	61.91180			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	59.82789	100.00000	59.68295			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	59.88179	100.00000	59.73673			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	60.44777	100.00000	60.30133			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	61.14311	100.00000	60.99499			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	61.57972	100.00000	61.43054			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.85827	100.00000	20.81067			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	55.77082	100.00000	55.63423			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.46015	100.00000	30.38636		90,000,000,000.00	900,000	900,000	300,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.18880	100.00000	17.13515			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.58627	100.00000	13.55336			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.30529	100.00000	9.27624			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.83385	100.00000	7.81487			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.45617	100.00000	10.43634			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.07155	100.00000	3.06479			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.65930	100.00000	7.64075			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.31742	100.00000	3.30985			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.46020	100.00000	12.43002			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.15314	100.00000	11.12612			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	90.89016	100.00000	90.66739			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	60.74424	100.00000	60.59707			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.55739	100.00000	7.53908			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.88846	100.00000	45.77730			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.64393	2.00000	103.62993			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	64.53604	100.00000	64.37970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On	22/03/2013	Spot Bond			100.00000	66.06248	100.00000	65.90244			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.40097	100.00000	55.22800			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.84122	100.00000	0.83858			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.34719	100.00000	13.30506			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.43630	100.00000	53.26764			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.11976	100.00000	52.95210			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.41512	100.00000	7.39197			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	13.53221	100.00000	13.93044			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	13.57230	100.00000	13.52993			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.04075	100.00000	30.94169			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.21121	100.00000	16.16060			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.71495	100.00000	30.57840			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	55.09769	100.00000	54.85002			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.23703	100.00000	27.17609			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	25.03090	100.00000	24.97580			0.00	0	26,900,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.62423	9.00000	96.59830			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	101.95455	8.00000	101.93017			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.63587	100.00000	15.60126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	101.94644	9.00000	101.93008			0.00	0	29,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.24349	100.00000	13.21418			0.00	0	5,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.97193	100.00000	9.94999			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.17865	100.00000	11.15391			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.97740	100.00000	12.94562			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.58331	100.00000	17.52842			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.97623	9.48500	103.94990			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.63040	100.00000	71.49625			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	76.67535	100.00000	76.52351			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.37253	100.00000	72.23725			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	90.71311	100.00000	90.49400			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	85.68945	100.00000	85.49156			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	25/10/2013	Spot Bond			100.00000	54.91502	100.00000	54.67353			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.41937	100.00000	8.39897			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.50224	100.00000	10.47681			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	85.72113	100.00000	85.52316			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	85.74226	100.00000	85.54424			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	85.79507	100.00000	85.59693			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	85.98517	100.00000	85.78660			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	19.79231	100.00000	19.74384			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.44666	100.00000	10.42136			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	14.00352	100.00000	13.96959			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.63964	100.00000	9.61630			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	21.38023	100.00000	21.32844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.78819	100.00000	11.75964			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	19.31038	100.00000	19.22547			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	93.66437	100.00000	93.43138			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	61.61551	100.00000	61.46624			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	61.61551	100.00000	61.46624			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	55.38399	100.00000	55.27920			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	61.21627	100.00000	61.10013			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	62.42409	100.00000	62.27287		1,440,000,000,000.00	14,400,000	1,200,000.00	
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.36267	100.00000	17.32060		60,000,000,000.00	600,000	300,000.00	
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.94516	100.00000	18.89926			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	61.74934	100.00000	61.59975			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	62.56350	100.00000	62.41194			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.72826	100.00000	17.68530			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	19.31075	100.00000	19.26397			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	61.92222	100.00000	61.77220			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	62.81444	100.00000	62.66227			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.19831	100.00000	18.15422			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	19.78079	100.00000	19.73288			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	62.53562	100.00000	62.38412			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	63.14902	100.00000	62.99604			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.77280	100.00000	18.72733			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	63.28843	100.00000	63.13512			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	64.40372	100.00000	64.24770			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.87011	100.00000	10.84618			17,683,600,000.00	176,836	62,250,475.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.82912	100.00000	6.81402			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.82332	100.00000	6.80823			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.16936	100.00000	10.14697			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.16936	100.00000	10.14697			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.77350	2.00000	100.75988			860,000,000,000.00	430,000,000	216,162,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.80263	2.25000	100.78832			895,500,000,000.00	398,000,000	240,291,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.90241	2.50000	100.88699			1,137,500,000,000.00	455,000,000	355,813,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	7.98069	100.00000	7.95578			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	101.27335	100.00000	101.00038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	82.18051	100.00000	81.99910			260,000,000,000.00	2,600,000	1,300,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.15576	100.00000	27.27060			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	81.42900	100.00000	68.19285			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.99739	100.00000	19.36863			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	18.41283	100.00000	18.36822			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	65.70950	100.00000	65.55031			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.42201	100.00000	37.33036			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.73719	100.00000	32.65789			4,000,000,000,000.00	40,000,000	10,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.89741	100.00000	39.80959			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.43228	100.00000	19.38950			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.92002	100.00000	15.88498			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.51714	100.00000	36.43633			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.39780	100.00000	29.32659			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.46759	100.00000	27.40105			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.12660	1.75000	106.11297			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.55204	8.27000	100.52989			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.58468	100.00000	20.53482			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.45524	100.00000	9.43233			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	5.53675	100.00000	5.52456			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.07155	100.00000	3.06479			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.45282	100.00000	17.39833			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.44890	100.00000	9.41940			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.89434	8.76500	103.86999			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.50363	100.00000	16.45210			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	65.26822	100.00000	65.12455			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.43530	100.00000	18.39450			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.43530	100.00000	18.39450			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.57872	5.00000	100.56522			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.37435	100.00000	14.32401			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.13555	100.00000	14.08605			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.93787	100.00000	22.88711			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.20510	100.00000	24.14645			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.20510	100.00000	24.14645			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.03468	100.00000	11.00024			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.25825	100.00000	7.24047			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	60.81736	100.00000	60.49376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			100.00000	59.07623	100.00000	58.81069			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	57.06290	100.00000	56.80353			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	25.17969	100.00000	25.12427			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	49.67065	100.00000	49.43428			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	64.26916	100.00000	64.12769			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.58291	100.00000	15.54515			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	97.02445	100.00000	96.77438			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	95.30066	100.00000	95.05939			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	93.63706	100.00000	93.40413			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	57.24236	100.00000	56.99064			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	79.07573	100.00000	78.74625			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.10946	100.00000	57.96869			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.59177	100.00000	16.55158			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.14497	100.00000	18.10102			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.91543	100.00000	16.87445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	88.05313	100.00000	87.85301			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.03497	100.00000	81.96955		24,417,500,000,000.00	244,175,000	225,587,500.00	
ING130	On	16/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.43359	100.00000	10.40831			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.33356	100.00000	72.19837			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.27515	100.00000	22.22059			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.42006	100.00000	11.39240			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	76.50253	100.00000	76.50252			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	76.47501	100.00000	76.47500			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	98.64865	100.00000	100.28481			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	98.54015	100.00000	98.18182			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.82920	6.50000	100.81739			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	63.94841	100.00000	63.74876			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	101.05186	100.00000	100.78093			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	61.92084	100.00000	61.72752			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	82.89050	100.00000	99.63899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On	10/12/2012	Spot Bond			100.00000	99.63899	100.00000	99.28057			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.22137	100.00000	11.18300			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	88.85017	100.00000	88.22447			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.26674	100.00000	22.12162			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	67.91045	100.00000	67.65799		53,000,000,000,000.00	530,000,000	530,000,000.00	
ING169	On	07/06/2013	Spot Bond			100.00000	45.44570	100.00000	45.24366		18,200,000,000,000.00	182,000,000	182,000,000.00	
ING31	On	31/10/2012	Spot Bond			100.00000	89.49222	100.00000	89.27658			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.09173	100.00000	59.94616			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.86614	100.00000	40.76715			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.86614	100.00000	40.76715			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.38636	100.00000	43.28125			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.07262	100.00000	41.96958			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.88175	100.00000	25.81905			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.12586	100.00000	21.07468			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.61088	100.00000	38.51631			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.07018	100.00000	17.01690			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.57811	100.00000	11.54197			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.30441	100.00000	9.27535			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	103.64126	8.80000	103.61687			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.02158	100.00000	38.93568			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.22933	100.00000	15.19243			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.67213	100.00000	15.63763			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.49780	100.00000	21.44572			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.79799	100.00000	19.75003			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.06399	100.00000	22.01515			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.15181	100.00000	11.12479			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	7.96526	100.00000	7.94575			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.31965	2.75000	100.31221			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.02704	2.60000	104.01117			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	49.62165	100.00000	49.39093		1,800,000,000,000.00	18,000,000	0	6,000,000.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.81521	100.00000	8.78769			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.70894	100.00000	10.66185			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.59856	100.00000	9.55636			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	72.66829	100.00000	72.50746			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.35648	100.00000	65.19815			0.00	0	400,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.38903	100.00000	19.34635			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	10.39248	100.00000	10.36731			0.00	0	200,000.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.86383	2.60000	102.84486			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721		4,000,000,000,000.00	40,000,000	40,000,000	40,000,000.00
IVA249	On	06/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	64.82250	100.00000	64.66546			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.78896	100.00000	7.77009			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.22951	100.00000	29.15870			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.79971	100.00000	10.75222			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	88.95031	100.00000	88.52061			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	57.24236	100.00000	56.99064			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	78.94432	100.00000	78.61945			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.62393	100.00000	62.47222			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	62.25561	100.00000	62.10480			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.31164	100.00000	76.16142			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.64286	100.00000	72.50708			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.31362	100.00000	2.30478			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	74.62990	100.00000	74.48300			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.55922	100.00000	69.40527			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	18.17778	100.00000	18.13776			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.95737	100.00000	41.85573			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	18.06057	100.00000	18.01682			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.42916	100.00000	14.37491			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	69.64333	100.00000	104.17957			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	56.99064	100.00000	56.74002			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	63.14529	100.00000	62.99231			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	30.87740	100.00000	30.80259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	56.34295	100.00000	56.20645			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.84092	100.00000	26.77589		100,000,000,000.00	1,000,000	500,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	95.49383	100.00000	95.24834			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.60936	100.00000	22.55458		100,000,000,000.00	1,000,000	500,000.00	
MBF028 On	16/04/2015	Spot Bond			100.00000	16.63051	100.00000	16.57859		200,000,000,000.00	2,000,000	134,350,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	90.09255	100.00000	89.87650			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	90.22096	100.00000	90.00408			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.85221	100.00000	41.75083			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	93.82965	100.00000	93.59331			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	84.91345	100.00000	84.71958			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.87868	100.00000	41.77723			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	86.20760	100.00000	86.00942			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.78824	100.00000	39.69186			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.57993	100.00000	30.50586			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.12636	100.00000	21.07462			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.93036	100.00000	20.87966			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.48012	100.00000	10.45473			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	108.88871	8.00000	108.86538			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.08354	100.00000	23.02762			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.25033	100.00000	27.19002			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.31222	100.00000	27.25177			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.63502	100.00000	13.60484			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.04753	100.00000	9.02762			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.90171	100.00000	8.88211			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.74522	8.59000	103.72138			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.72632	9.34000	101.70108			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.84829	10.01000	101.82126			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.82192	100.00000	25.76477			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.34018	100.00000	14.30544			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.78054	100.00000	8.75927			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.73655	100.00000	12.70569			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.64598	100.00000	20.60054			0.00	0	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.46527	100.00000	16.41329			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.47310	8.78500	102.44903			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	55.95800	100.00000	55.82096			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.26518	8.00000	104.24285			0.00	0	10,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.94868	100.00000	31.87835			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.80894	100.00000	19.76534			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.37015	100.00000	13.34072			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	47.57339	100.00000	47.46810			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.21020	100.00000	6.19516			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10625	100.00000	0.10599			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.50495	100.00000	6.48919			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.58534	100.00000	6.56939			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.10302	100.00000	6.08824			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.16733	100.00000	6.15239			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.27452	100.00000	6.25931			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.32810	100.00000	6.31278			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.39242	100.00000	6.37693			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.55318	100.00000	6.53730			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	6.66036	100.00000	6.64423			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.77826	100.00000	6.76184			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.88544	100.00000	6.86877			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.93904	100.00000	6.92222			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.58212	100.00000	7.56375			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.33238	100.00000	8.31220			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10625	100.00000	0.10599			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10625	100.00000	0.10599			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	29.30793	100.00000	29.23693			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	20.87894	100.00000	20.82836			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.75318	100.00000	19.70532			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.94822	100.00000	8.92653			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	15.36711	100.00000	15.29954			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.59353	100.00000	8.55575			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	76.77502	100.00000	76.77501			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	23.52193	100.00000	23.47016			0.00	0	16,000,000.00
NBK2B	On	15/09/2015			100.00000	15.96345	100.00000	15.92477			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.77239	100.00000	11.74604			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02238	100.00000	0.02233			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.44082	100.00000	62.28955			40,000,000,000.00	400,000	200,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.33497	100.00000	24.28112			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.46712	100.00000	17.42481			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.93185	100.00000	8.91021			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	38.69191	100.00000	38.60675			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.84800	100.00000	31.77085			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.88166	100.00000	18.84011			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.33187	100.00000	12.30200			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	77.63668	100.00000	77.45859			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	91.04074	100.00000	90.81922			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	82.31961	100.00000	82.23797			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.79286	100.00000	42.71189			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.53099	100.00000	24.48458			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.26406	100.00000	23.22004			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.41948	100.00000	20.37002			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	81.44100	100.00000	68.22937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50 On	25/03/2013	Spot Bond			100.00000	66.28394	100.00000	66.12336			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	66.08209	100.00000	65.92200			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.08209	100.00000	65.92200			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.08209	100.00000	65.92200			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.92532	100.00000	18.87947			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.30560	100.00000	18.26126			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.93273	100.00000	17.88930			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.32801	100.00000	15.29047			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.95339	100.00000	11.92411			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.34867	100.00000	13.31632			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.04045	100.00000	14.00643			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.27248	100.00000	13.24033			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.88897	100.00000	12.85774			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	94.54380	100.00000	94.38543			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.67277	100.00000	7.65821			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.95004	100.00000	55.81450			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On	17/03/2014			100.00000	29.72151	100.00000	29.66267			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.65635	100.00000	29.59764			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	20.42222	100.00000	20.33143			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.69393	100.00000	9.65130			0.00	0	0.00
NED11	On	17/09/2015			100.00000	23.40453	100.00000	23.35301			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	101.02470	100.00000	100.75240			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	83.83046	100.00000	83.64782			0.00	0	0.00
NED6	On	20/09/2013			100.00000	53.87297	100.00000	53.75439			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.77041	100.00000	38.68507			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.74903	100.00000	8.72783			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.95309	100.00000	19.90917			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.74889	100.00000	10.72285			0.00	0	0.00
NET41	On	16/02/2013			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.09773	100.00000	9.05728			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.08140	100.00000	10.05827			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.59317	100.00000	10.56986			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.07361	100.00000	11.04678			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.73855	6.82500	98.72040			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12 On	22/05/2014	Spot Bond			6.58500	99.55024	6.58500	99.53256			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.75873	100.00000	56.62123			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	16.08428	100.00000	16.03407			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.28386	100.00000	11.25652			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.57193	6.92500	99.55335			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.94359	100.00000	56.80565			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.30097	100.00000	16.25008			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.49409	100.00000	11.46625			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.59743	7.32500	99.57778			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	57.19007	100.00000	57.05153			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.70014	100.00000	16.64800			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	85.12307	100.00000	84.92827			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.22601	100.00000	57.08738			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	85.24864	100.00000	85.05356			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	57.43141	100.00000	57.29228			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	85.31143	100.00000	85.11621			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	57.68816	100.00000	57.54841			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	58.02194	100.00000	57.88138			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.85555	100.00000	8.83410			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.85796	8.21500	98.83612			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	55.86484	100.00000	55.73735		610,900,000,000.00		6,109,000	36,109,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	38.75263	100.00000	38.66733			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.99217	100.00000	15.95678			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.51797	100.00000	16.48161			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.79269	100.00000	7.77481			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.42462	100.00000	15.39049			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	62.51419	100.00000	62.36275			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.45438	100.00000	30.38061			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.29144	100.00000	30.21805			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.64487	100.00000	10.61909			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.07135	100.00000	21.02031			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	58.79683	100.00000	58.53827			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	18.16802	100.00000	18.08812			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.77077	100.00000	12.73983			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.82489	100.00000	12.79382			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.85736	100.00000	12.82622			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.63678	100.00000	13.60374			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.50278	100.00000	14.46765			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.91533	100.00000	19.86709			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	19.34756	100.00000	19.30474			0.00	0	198,016,900.00
OTCA05On	30/04/2013	Spot Bond			100.00000	60.82296	100.00000	60.67561			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	29.92137	100.00000	29.84888			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	60.74171	100.00000	60.59456			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	29.70208	100.00000	29.63012			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.63735	100.00000	12.60674			0.00	0	244,000,000.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	90.28659	100.00000	90.06902			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.71600	100.00000	4.69526			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	90.65026	100.00000	90.43183			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.37956	100.00000	19.33261			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.63403	100.00000	5.62023			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	66.23391	100.00000	66.02486			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	50.06023	100.00000	49.94913			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	86.12532	100.00000	85.92778			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.02370	100.00000	30.94855			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	83.50468	100.00000	83.32315			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	100.71520	100.00000	100.44446			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	67.22700	100.00000	67.06413			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	67.40867	100.00000	67.24537			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	46.32381	100.00000	46.21160			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	100.76480	100.00000	100.49392			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.14823	100.00000	31.07277			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	83.68560	100.00000	83.50367			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	67.71146	100.00000	67.54743			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	46.40725	100.00000	46.29483			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	100.85159	100.00000	100.58049			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.42658	100.00000	31.35045			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	68.25648	100.00000	68.09112			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	101.07477	100.00000	100.80306			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	31.73423	100.00000	31.65736			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	68.74094	100.00000	68.57441			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	39.69390	100.00000	39.59773			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	96.51470	100.00000	96.26401			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	96.53846	100.00000	96.28771			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	96.63351	100.00000	96.38252			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.62293	100.00000	19.57974			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00212	100.00000	0.00211			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.36000	122.23102	5.39500	122.10431		106,181,734,627,120.00	810,025,117	21,182,930,117.00	
R158P	On	15/09/2015			100.00000	8.72130	100.00000	8.70211			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.87613	100.00000	3.86760			0.00	0	0.00
R179	On	01/08/2013			100.00000	54.84849	100.00000	54.72777			0.00	0	0.00
R186	On	21/12/2026			7.28000	130.64926	7.33500	130.04905		95,268,770,469,600.00	086,369,570	8,909,040,409.00	
R187P	On	21/12/2026			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
R189	On	31/03/2013			218.79054	100.42098	218.77131	100.01293		2,187,905,400,000.00	10,000,000	1,218,764,000.00	
R197	On	07/12/2023			1.47000	271.16740	1.53000	269.69648		142,250,350,620.00	96,768,946	107,958,837.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.79500	110.39420	4.82000	110.32374			6,178,528,360,235.00	288,535,633	3,185,061,733.00
R202	On	07/12/2033	Spot Bond			2.09000	199.25796	2.09000	199.23049			169,671,803,290.00	81,182,681	1,249,858,851.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.50215	8.00000	98.48081			21,010,000,000,000.00	626,250,000	3,702,716,000.00
R203	On	15/09/2017	Spot Bond			5.82000	110.36034	5.86000	110.16092			18,412,058,833,440.00	163,583,992	6,757,700,092.00
R204	On	21/12/2018	Spot Bond			6.12000	111.47213	6.16000	111.23607			19,281,004,785,360.00	150,490,978	4,929,109,469.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.28429	8.75000	100.26057			3,921,312,500,000.00	448,150,000	1,036,150,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.34293	100.00000	30.26942			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.92500	104.49171	4.96000	104.43187			11,693,707,249,850.00	374,356,802	3,004,714,702.00
R207	On	15/01/2020	Spot Bond			6.39500	106.09670	6.44000	105.81060			32,157,833,440,095.00	028,590,061	6,439,495,937.00
R208	On	31/03/2021	Spot Bond			6.58500	104.10382	6.63500	103.76087			9,964,813,162,170.00	513,259,402	7,575,995,399.00
R209	On	31/03/2036	Spot Bond			8.00000	84.38626	8.06000	83.83047			63,224,004,344,000.00	903,000,543	9,514,283,855.00
R210	On	31/03/2028	Spot Bond			1.78000	155.06711	1.82000	154.25517			48,059,072,620.00	26,999,479	51,613,190.00
R211	On	31/01/2017	Spot Bond			0.58000	121.24385	0.58000	121.23211			3,153,131,140.00	5,436,433	1,210,100,433.00
R212	On	31/01/2022	Spot Bond			1.42000	124.74250	1.43000	124.62384			261,603,245,960.00	184,227,638	924,811,350.00
R213	On	28/02/2031	Spot Bond			7.77000	92.74303	7.83500	92.12897			20,899,625,836,950.00	689,784,535	2,979,114,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.21227	6.50000	100.19456			7,570,979,474,500.00	164,766,073	4,468,087,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	66.22740	100.00000	66.08162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	44.15160	100.00000	44.05441			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.43440	100.00000	29.36961			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.62293	100.00000	19.57974			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.08196	100.00000	13.05316			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.72130	100.00000	8.70211			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.81420	100.00000	5.80140			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.87613	100.00000	3.86760			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	53.41756	100.00000	53.29933			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.61170	100.00000	35.53289			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.74114	100.00000	23.68859			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.82742	100.00000	15.79239			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.55162	100.00000	10.52826			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.03441	100.00000	7.01884			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.68961	100.00000	4.67923			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.12640	100.00000	3.11949			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.08427	100.00000	2.07966			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.38951	100.00000	1.38644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.92634	100.00000	0.92429			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.61756	100.00000	0.61619			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41171	100.00000	0.41080			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27447	100.00000	0.27386			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18298	100.00000	0.18258			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12199	100.00000	0.12172			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08132	100.00000	0.08114			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05422	100.00000	0.05410			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03614	100.00000	0.03606			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02410	100.00000	0.02404			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01606	100.00000	0.01603			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01071	100.00000	0.01069			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00714	100.00000	0.00712			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00476	100.00000	0.00475			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00317	100.00000	0.00317			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00212	100.00000	0.00211			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00141	100.00000	0.00141			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	36.08689	100.00000	35.99948			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	63.35925	100.00000	63.20577			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.38515	100.00000	14.35030			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.95651	100.00000	17.90045			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.16167	100.00000	2.15216			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	81.96040	100.00000	81.77947			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.08600	100.00000	53.91529			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.08600	100.00000	53.91529			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	45.64865	100.00000	45.44570			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.93542	100.00000	17.89197			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	69.12306	100.00000	69.03815			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	100.44332	100.00000	100.17547			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	92.71799	100.00000	92.48677			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	22.44055	100.00000	22.38619			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.29786	5.87500	103.28164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES11	On	14/11/2012	Spot Bond			100.00000	87.54499	100.00000	87.34093			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	16.30287	100.00000	16.23118			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	26.71116	100.00000	26.64574			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	84.05175	100.00000	83.86245			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	84.18527	100.00000	83.99567			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.35885	100.00000	23.30226			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.15185	100.00000	13.12581			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.80791	100.00000	12.77688			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.69429	100.00000	14.65870			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.69429	100.00000	14.65870			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	63.00277	100.00000	62.72573			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	52.98425	100.00000	52.75125			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.12993	100.00000	39.03410			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.70600	100.00000	34.63728			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.32391	100.00000	21.27225			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.73497	5.25000	100.72078			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.60792	100.00000	0.60643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02UOn	12/09/2012	Spot Bond				100.00000	75.00000	100.00000	99.72678			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond				100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond				100.00000	2.64914	100.00000	2.64273			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond				100.00000	92.36948	100.00000	92.18437			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond				100.00000	13.80080	100.00000	13.77025			0.00	0	6,100,000.00
SBC2	On 28/04/2016	Spot Bond				100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond				100.00000	85.50736	100.00000	85.31034			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond				100.00000	16.78097	100.00000	16.74403			0.00	0	32,200,000.00
SBK13	On 24/11/2016	Spot Bond				100.00000	9.80456	100.00000	9.78081			0.00	0	433,800.00
SBK14	On 01/12/2017	Spot Bond				8.00000	109.66554	8.00000	109.64204			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond				100.00000	8.03390	100.00000	8.01444			0.00	0	3,000,000.00
SBK16	On 15/03/2023	Spot Bond				100.00000	7.64700	100.00000	7.62848			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond				100.00000	9.62753	100.00000	9.59715			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond				100.00000	22.43084	100.00000	22.38146			0.00	0	18,100,000.00
SBK8	On 10/04/2013	Spot Bond				100.00000	69.07874	100.00000	68.92586			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond				100.00000	12.83735	100.00000	12.80895			0.00	0	7,500,000.00
SBK11	On 09/04/2014	Spot Bond				5.75000	123.32786	5.75000	123.29877			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond				100.00000	45.95812	100.00000	45.85695			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	66.47046	100.00000	66.32335			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.95497	100.00000	20.90884			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.96897	100.00000	66.82156			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.87407	100.00000	13.84352			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.66050	100.00000	27.59961			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.06490	100.00000	68.91205			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.68339	100.00000	9.65992			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.22219	100.00000	27.15552			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.61366	100.00000	25.55160			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.27347	100.00000	11.24617			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.52032	100.00000	65.36159			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.26295	100.00000	40.16542			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.60442	100.00000	14.57227			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.25153	100.00000	40.15402			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	10.80879	100.00000	10.78261			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.36291	100.00000	9.07457			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.92225	100.00000	0.92021			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.61731	100.00000	9.59400			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.25391	100.00000	12.22679			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.24916	10.05000	103.22166			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.16977	100.00000	9.14114			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.60779	100.00000	19.56028			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.49550	100.00000	9.46586			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.35901	100.00000	7.34118			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.73472	8.00000	104.71975			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.45064	100.00000	10.42764			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.23210	100.00000	11.20736			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	73.53359	100.00000	73.37173			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.24303	100.00000	17.20509			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	63.64229	100.00000	63.49705			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.82912	100.00000	6.81402			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.53675	100.00000	5.52456			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	12.52105	100.00000	12.49072			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	81.69732	100.00000	81.53262			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.79434	100.00000	2.78757			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.04485	100.00000	0.04475			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	100.82920	6.50000	100.81739			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	10.41149	100.00000	10.38627			0.00	0	49,000,000.00
SHS02	On	29/06/2013			100.00000	65.39812	100.00000	65.23969			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	18.31340	100.00000	18.26903			0.00	0	0.00
SHS04	On	29/06/2017			100.00000	11.07413	100.00000	11.04730			0.00	0	0.00
SHS05	On	29/06/2017			8.75000	102.65024	8.75000	102.63411			0.00	0	800,000.00
SLI1	On	15/08/2013			100.00000	52.91041	100.00000	52.79394		400,000,000,000.00	4,000,000	0	0.00
SLI2	On	15/08/2016			100.00000	14.00363	100.00000	13.97281			0.00	0	8,200,000.00
SMF1	On	27/06/2013			100.00000	58.86627	100.00000	58.73599			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	13.87407	100.00000	13.84352			0.00	0	10,300,000.00
SPDA1	On	21/08/2014			100.00000	27.35181	100.00000	27.28555			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	10.30087	100.00000	10.27591			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	15.15932	100.00000	15.12260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.30359	100.00000	8.28347			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.56890	100.00000	15.53444			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.27616	100.00000	16.22535			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.41813	100.00000	9.39507			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.97636	100.00000	10.94978			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.71388	100.00000	8.68667			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.75545	100.00000	9.73028			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.95282	6.75000	102.92942			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.84756	100.00000	23.81009			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.14834	7.25000	101.12876			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	8.24222	100.00000	8.21649			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	97.84188	8.75000	97.78603			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	99.73906	13.50000	99.65223			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.32743	100.00000	2.31820			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.39835	100.00000	25.34214			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	12.97450	100.00000	12.94579			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.31996	100.00000	32.24882			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	38.63236	100.00000	38.54732			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.41788	6.27500	100.40093			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	63.09596	100.00000	62.94310			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	62.18438	100.00000	62.03374			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.65916	100.00000	15.62123			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.36502	8.00000	103.34299			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.99441	6.27000	99.97743			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.30467	100.00000	39.22686			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.94401	100.00000	38.82243		2,000,000,000,000.00	20,000,000	10,000,000.00	
TFS98	On	14/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.25030	100.00000	8.22453			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.48857	100.00000	8.46207			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3 On	18/10/2038	Spot Bond			100.00000	8.85839	100.00000	8.83889			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			100.00000	9.00086	100.00000	8.97276			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			100.00000	10.09693	100.00000	10.06540			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	14.62417	100.00000	14.57851			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	92.41623	100.00000	92.18634			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.84946	100.00000	11.82076			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	92.34910	100.00000	92.11937			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	93.26615	100.00000	93.03414			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	92.54138	100.00000	92.31118			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	92.79170	100.00000	92.56087			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.24518	100.00000	7.22763			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.76065	100.00000	7.74185			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.10429	100.00000	8.08466			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.79158	100.00000	8.77029			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.24977	100.00000	9.22737			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.10662	100.00000	14.07245			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.52896	100.00000	11.50103			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.79374	100.00000	13.76032			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On	18/07/2016	Spot Bond			100.00000	11.79420	100.00000	11.76563			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.93248	100.00000	7.91325			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.04702	100.00000	8.02752			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.10429	100.00000	8.08466			60,000,000,000.00	600,000	300,000.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.61737	100.00000	11.58923			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.79420	100.00000	11.76563			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.40205	100.00000	12.37201			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.67703	100.00000	8.65602			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.40205	100.00000	12.37201			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.28619	100.00000	13.25401			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.82252	100.00000	9.79872			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.23093	100.00000	13.19888			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.65166	100.00000	17.60889			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.40446	100.00000	14.36955			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.81743	100.00000	17.77426			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.68483	100.00000	44.57658			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.53896	100.00000	26.48023			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.28465	6.00000	103.26821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	13.44625	100.00000	13.41665			0.00	0	1,002,800,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.71219	100.00000	15.67760			16,222,600,000.00	162,226	294,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.36146	100.00000	14.32985			350,000,000,000.00	3,500,000	109,500,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.01847	100.00000	9.99641			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.61996	100.00000	11.59438			0.00	0	48,100,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.06316	100.00000	7.02993			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.22947	100.00000	7.19547			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.44015	100.00000	7.40516			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.46232	100.00000	7.42723			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.50459	100.00000	8.46459			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.46435	100.00000	14.39632			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.33251	10.00000	100.30475			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.32421	9.75000	100.29716			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.32535	100.00000	10.29784			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.03509	100.00000	11.01040			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	88.30902	100.00000	88.10648			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.57928	100.00000	30.50520			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.64763	100.00000	12.61699			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.39573	100.00000	19.34874			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.77058	100.00000	11.74425			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	88.00965	100.00000	87.80110			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.91183	100.00000	40.81272			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	88.03674	100.00000	87.82812			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.98813	100.00000	40.88433			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	88.13427	100.00000	87.92543			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.35202	100.00000	41.25185			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.26875	100.00000	17.21484			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.33255	100.00000	12.29404			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.14215	100.00000	10.11049			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.23104	100.00000	72.09603			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.05715	100.00000	20.01300			9,331,700,000.00	93,317	66,739,317.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.70679	100.00000	11.68005			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.50649	100.00000	21.45914			0.00	0	15,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.39084	100.00000	13.36136			1,000,000,000.00	10,000	51,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.78775	100.00000	11.76180			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.56852	100.00000	11.54306			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.47109	100.00000	11.44584			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	45.65539	100.00000	45.55323			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.30783	100.00000	37.22526			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.33408	100.00000	10.31133			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.47120	100.00000	28.40819			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	23.25168	100.00000	23.20050			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.08815	100.00000	8.07025			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.59704	100.00000	16.56050			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.31133	100.00000	10.28863			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32923	100.00000	0.32850			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02570	100.00000	0.02565			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.40015	100.00000	16.36903			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.40015	100.00000	16.36903			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.71762	100.00000	14.68970			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.71762	100.00000	14.68970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.01041	100.00000	10.98958			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.77544	100.00000	7.76069			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.54145	100.00000	6.52904			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.15231	100.00000	6.14021			0.00	0	0.00

Total for j-Bonds : **625,500,189,022,950.00 ,073,389,595 96 849 600 400.00**

Grand Total: **15,500,658,891,521.00 173,450,668 96 851 134 925.00**