



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40400	8.40400	8.34820	8.34820		15.29	197,561,232.00	23,508	291,229.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			592.31600	0.59232	638.869	14.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			44.11600	0.04412	34.869	14.70	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			472.91080	0.47291	514.266	14.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			74.71080	0.07471	60.266	14.66	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			435.94470	0.43594	475.293	14.65	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			87.74470	0.08774	71.293	14.65	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			10.79960	0.01080	11.453	24.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,062.59960	2.06260	2,007.453	24.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			3.89690	0.00390	4.349	26.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,755.69690	2.75570	2,700.349	26.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			50.81810	0.05082	54.477	19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			932.61810	0.93262	880.477	19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			49.26900	0.04927	52.796	19.37	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			951.06900	0.95107	898.796	19.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			34.03910	0.03404	36.167	20.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,185.83910	1.18584	1,132.167	20.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			73.38030	0.07338	79.241	18.10	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			725.18030	0.72518	675.241	18.10	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			72.18090	0.07218	77.920	18.15	0.00	0	250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			733.98090	0.73398	683.920	18.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			62.36350	0.06236	67.121	18.61	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			814.16350	0.81416	763.121	18.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			112.23200	0.11223	122.524	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			514.03200	0.51403	468.523	16.86	93,704.70	200	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			102.90000	0.10290	111.807	17.08	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			554.70000	0.55470	507.807	17.08	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			86.72460	0.08672	93.949	17.59	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			638.52460	0.63852	589.949	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			176.95160	0.17695	194.006	15.74	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			328.75160	0.32875	290.006	15.74	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			147.44270	0.14744	161.447	16.19	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			399.24270	0.39924	357.447	16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			122.88610	0.12289	134.306	16.64	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			474.68610	0.47469	430.306	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			254.43270	0.25443	279.990	14.94	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			206.23270	0.20623	175.990	14.94	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			245.33520	0.24534	269.965	15.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			217.13520	0.21714	185.965	15.01	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			232.21880	0.23222	255.483	15.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			234.01880	0.23402	201.483	15.12	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			400.53670	0.40054	437.762	14.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			102.33670	0.10234	83.761	14.64	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			366.75480	0.36675	401.760	14.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			118.55480	0.11855	97.760	14.62	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			278.44230	0.27844	306.362	14.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			180.24230	0.18024	152.362	14.77	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.51020	8.51020	8.45440	8.45440		15.92	68,770,926.20	8,081	27,583.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			46.46470	0.04646	50.361	24.43	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,442.06470	2.44206	2,390.161	24.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			122.88830	0.12289	132.163	19.87	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,218.48830	1.21849	1,171.963	19.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			72.78440	0.07278	78.748	22.25	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,818.38440	1.81838	1,768.548	22.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			56.48800	0.05649	61.178	23.42	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,152.08800	2.15209	2,100.978	23.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			239.98690	0.23999	257.003	17.23	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			635.58690	0.63559	596.803	17.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			186.84090	0.18684	200.233	18.17	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			832.44090	0.83244	790.033	18.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			147.39500	0.14739	158.342	19.13	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,042.99500	1.04299	998.142	19.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			602.62190	0.60262	641.511	14.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			148.22190	0.14822	131.311	14.54	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			539.09430	0.53909	572.630	14.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			184.69430	0.18469	162.430	14.58	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			266.45100	0.26645	285.038	16.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			562.05100	0.56205	524.838	16.85	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.60500	8.60500	8.54960	8.54960		16.47	1,041,205.00	121	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			404.13650	0.40414	425.245	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			594.53650	0.59454	560.245	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			400.92220	0.40092	421.905	16.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			601.32220	0.60132	566.905	16.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			397.74040	0.39774	418.597	16.98	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			608.14040	0.60814	573.597	16.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.75250	8.75250	8.69810	8.69810		17.21	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			983.86990	0.98387	1,012.188	15.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			285.76990	0.28577	259.688	15.24	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
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			559.16180	0.55916	573.441	17.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			861.06180	0.86106	820.941	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89990	8.89990	8.84480	8.84480		17.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,281.10970	1.28111	1,317.576	15.80	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			436.30970	0.43631	417.676	15.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.51270	9.51270	9.45400	9.45400		18.85	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.40400	8.40400	8.34820	8.34820		15.29	84,040.00	10	1,343.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			25,537.75670	0.25538	28,153.020	15.05	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			20,717.75670	0.20718	17,753.020	15.05	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			15,015.85720	0.15016	16,444.534	16.14	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			39,195.85720	0.39196	35,044.534	16.14	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.51020	8.51020	8.45440	8.45440		15.92	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			28,391.01020	0.28391	30,352.029	16.63	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			51,951.01020	0.51951	48,332.029	16.63	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.60500	8.60500	8.54960	8.54960		16.47	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			40,413.65490	0.40414	42,524.490	16.92	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			59,453.65490	0.59454	56,024.490	16.92	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			40,092.22040	0.40092	42,190.526	16.95	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			60,132.22040	0.60132	56,690.526	16.95	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			39,774.04300	0.39774	41,859.651	16.98	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			60,814.04300	0.60814	57,359.651	16.98	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.56560	13.56560	13.47590	13.47590		12.49	406,968.00	30	7,781.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,246.02140	1.24602	1,329.324	13.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			20.12140	0.02012	13.724	13.25	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			374.40420	0.37440	406.910	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			268.50420	0.26850	211.310	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			293.55300	0.29355	311.932	12.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			367.65300	0.36765	296.332	12.49	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			240.23500	0.24023	251.729	12.84	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			464.33500	0.46434	386.129	12.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			171.29490	0.17129	174.363	13.43	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			645.39490	0.64539	558.763	13.43	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			121.65020	0.12165	120.010	14.01	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			845.75020	0.84575	754.410	14.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.73290	13.73290	13.64390	13.64390		13.39	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			287.35610	0.28736	290.386	14.77	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,043.45610	1.04346	957.486	14.77	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			566.72540	0.56673	589.691	13.05	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			452.82540	0.45283	386.791	13.05	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			493.89240	0.49389	510.662	13.31	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			549.99240	0.54999	477.762	13.31	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			422.34520	0.42235	433.186	13.71	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			678.44520	0.67845	600.286	13.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.88110	13.88110	13.79370	13.79370		13.80	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			661.36780	0.66137	667.497	13.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			677.66780	0.67767	596.397	13.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			669.35860	0.66936	675.984	13.62	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			665.65860	0.66566	584.884	13.62	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			665.31170	0.66531	671.727	13.64	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			671.61170	0.67161	590.627	13.64	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10770	0.10770	0.10740	0.10740		16.13	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			228.65620	0.00229	229.581	16.98	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			488.65620	0.00489	459.581	16.98	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10920	0.10920	0.10890	0.10890		17.22	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,918.38180	0.01918	1,945.350	17.48	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			28.38180	0.00028	25.350	17.48	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,060.15690	0.01060	1,079.040	17.22	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			170.15690	0.00170	159.040	17.22	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			496.62500	0.00497	506.024	18.39	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			606.62500	0.00607	586.024	18.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.85170	10.85170	10.74670	10.74670		12.53	158,489,078.50	14,605	73,746.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,253.20400	1.25320	1,357.213	14.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			6.50400	0.00650	5.513	14.68	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			913.44960	0.91345	1,015.022	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			16.74960	0.01675	13.322	13.20	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			63.26990	0.06327	77.259	14.69	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			816.56990	0.81657	725.559	14.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			168.26850	0.16827	205.578	12.86	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			371.56850	0.37157	303.878	12.86	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			153.67780	0.15368	188.079	13.02	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			406.97780	0.40698	336.379	13.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			128.09020	0.12809	157.199	13.34	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			481.39020	0.48139	405.499	13.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			517.27770	0.51728	604.712	12.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			70.57770	0.07058	53.012	12.19	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			444.35560	0.44436	525.812	12.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			97.65560	0.09766	74.112	12.25	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			212.57940	0.21258	259.736	12.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			285.87940	0.28588	228.036	12.51	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.00040	11.00040	10.89520	10.89520		13.36	550,020.00	50	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			365.46330	0.36546	410.833	13.30	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			440.26330	0.44026	380.433	13.30	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.13330	11.13330	11.02880	11.02880		13.83	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			428.86530	0.42887	469.181	14.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			650.06530	0.65007	585.881	14.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			425.64510	0.42565	465.644	14.08	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			656.84510	0.65685	592.344	14.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			432.11300	0.43211	472.748	14.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			643.31300	0.64331	579.448	14.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.34120	11.34120	11.23890	11.23890		14.38	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			717.51320	0.71751	765.880	14.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			678.61320	0.67861	624.680	14.08	0.00	0	0.00
2025	On	01/11/2012	Bond Future			109.48858	109.48858	109.48906	109.48906			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			9,499.06000	9.49906	9,498.580		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			9,489.06000	9.48906	9,488.580		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			9,479.06000	9.47906	9,478.580		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			108.07291	108.07291	108.07144	108.07144			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,081.44000	9.08144	9,082.910		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			9,071.44000	9.07144	9,072.910		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			9,061.44000	9.06144	9,062.910		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			115.82778	115.82778	115.82603	115.82603			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,836.03000	11.83603	11,837.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			11,826.03000	11.82603	11,827.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			11,816.03000	11.81603	11,817.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			472.93500	472.93500	476.12500	476.12500			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			479.69900	479.69900	482.93000	482.93000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			421.85200	421.85200	424.89500	424.89500			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			427.88600	427.88600	430.96700	430.96700			0.00	0	118.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.66900	8.66900	8.62360	8.62360		11.08	19,505,250.00	2,250	10,866.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			265.76010	0.26576	294.557	11.05	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			102.16010	0.10216	85.556	11.05	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.71340	8.71340	8.66790	8.66790		11.89	0.00	0	4,449.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			361.37570	0.36138	387.692	11.76	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			203.47570	0.20348	184.292	11.76	0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future			8.75340	8.75340	8.70860	8.70860			0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	3.400		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			41.40000	0.04140	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			51.40000	0.05140	6.600		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	13.400		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			31.40000	0.03140	0.000		0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future			8.79740	8.79740	8.75370	8.75370		12.81	0.00	0	2,150.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			387.26740	0.38727	404.073	13.00	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			523.56740	0.52357	496.673	13.00	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			383.72910	0.38373	400.415	13.02	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			530.02910	0.53003	503.015	13.02	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			380.22420	0.38022	396.789	13.04	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			536.52420	0.53652	509.389	13.04	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			9.02850	9.02850	8.99220	8.99220		14.24	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.56320	8.56320	8.47070	8.47070		12.07	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			248.90590	0.24891	308.506	12.01	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			128.20590	0.12821	95.306	12.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future			8.65130	8.65130	8.55940	8.55940		11.72	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			243.68700	0.24369	279.459	11.70	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			324.28700	0.32429	268.159	11.70	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			240.08290	0.24008	274.869	11.72	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			330.68290	0.33068	273.569	11.72	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			236.52980	0.23653	270.849	11.75	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			337.12980	0.33713	279.549	11.75	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.10180	0.10180	0.09120	0.09120			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.09290	0.09290	0.08700	0.08700			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.04840	0.04840	0.05860	0.05860			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.06020	0.06020	0.07930	0.07930			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.13600	0.13600	0.12220	0.12220			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.04220	0.04220	0.05910	0.05910			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.12610	0.12610	0.11440	0.11440			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14130	0.14130	0.14500	0.14500			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.19620	0.19620	0.20070	0.20070			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.16840	0.16840	0.17270	0.17270			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.06330	0.06330	0.05850	0.05850			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.97900	8.97900	8.89460	8.89460		13.81	71,832.00	8	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			172.01670	0.17202	203.774	14.40	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			317.41670	0.31742	264.774	14.40	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.10810	9.10810	9.02320	9.02320		14.98	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Call			322.87730	0.32288	357.430	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			439.67730	0.43968	389.330	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			319.40650	0.31941	353.637	15.15	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			446.20650	0.44621	395.537	15.15	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			315.97780	0.31598	349.886	15.19	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			452.77780	0.45278	401.786	15.19	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry			8.32510	8.32510	8.26460	8.26460		16.08	0.00	20,000	0.00
DABC	On	01/10/2012	Any day expiry	8.17	Call			107.03190	0.10703	155.100	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.17	Put			12.43190	0.01243	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.23	Call			61.26910	0.06127	95.100	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.23	Put			26.66910	0.02667	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.27	Call			0.00000	0.00000	55.100	16.08	0.00	2,000	0.00
DABC	On	01/10/2012	Any day expiry	8.27	Put			0.00000	0.00000	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Call			10.31470	0.01031	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Put			125.71470	0.12571	54.900	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Call			15.12540	0.01513	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.35	Put			100.52540	0.10053	24.900	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Call			13.33010	0.01333	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Put			108.73010	0.10873	34.900	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Call			11.73290	0.01173	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Put			117.13290	0.11713	44.900	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.29	Call			0.00000	0.00000	35.100	16.08	0.00	4,000	0.00
DABC	On	01/10/2012	Any day expiry	8.29	Put			0.00000	0.00000	0.000	16.08	0.00	2,000	0.00
DABC	On	01/10/2012	Any day expiry	8.30	Call			0.00000	0.00000	25.100	16.08	0.00	4,000	0.00
DABC	On	01/10/2012	Any day expiry	8.30	Put			0.00000	0.00000	0.000	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.32	Call			0.00000	0.00000	5.100	16.08	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.32	Put			0.00000	0.00000	0.000	16.08	0.00	2,000	0.00
DABD	On	08/10/2012	Any day expiry			10.74200	10.74200	10.74000	10.74000		11.23	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Call			0.00000	0.00000	73.384	11.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABD	On	08/10/2012	Any day expiry	10.73	Put			0.00000	0.00000	61.384	11.33	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Call			0.00000	0.00000	67.660	11.23	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Put			0.00000	0.00000	65.660	11.23	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Call			0.00000	0.00000	63.316	11.33	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Put			0.00000	0.00000	71.316	11.33	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Call			0.00000	0.00000	55.322	11.51	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Put			0.00000	0.00000	83.322	11.51	0.00	3,000	3,000.00
DANZ	On	04/10/2012	Any day expiry			6.90410	6.90410	6.86580	6.86580		14.99	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Call			96.93410	0.09693	122.380	17.55	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Put			21.13410	0.02113	8.280	17.55	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Call			89.39210	0.08939	113.620	17.31	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Put			23.59210	0.02359	9.520	17.31	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Call			82.09420	0.08209	105.034	17.08	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Put			26.29420	0.02629	10.934	17.08	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Call			55.66950	0.05567	72.880	16.15	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Put			39.86950	0.03987	18.780	16.15	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry	6.92	Call			0.00000	0.00000	31.157	15.44	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.92	Put			0.00000	0.00000	47.056	15.44	0.00	5,000	5,000.00
DAUS	On	31/10/2012	Any day expiry			8.35210	8.35210	8.32600	8.32600		14.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			927.13210	0.92713	952.875	16.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			1.13210	0.00113	0.775	16.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			613.11640	0.61312	637.206	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			7.11640	0.00712	5.106	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			490.36490	0.49036	512.872	14.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			14.36490	0.01436	10.772	14.73	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			188.77140	0.18877	195.796	14.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			112.77140	0.11277	93.696	14.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			86.52620	0.08653	84.693	15.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			270.52620	0.27053	242.593	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Call			44.84350	0.04484	41.645	16.80	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			438.84350	0.43884	409.545	16.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.38690	8.38690	8.36040	8.36040		15.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			102.26590	0.10227	101.268	16.67	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			461.86590	0.46187	434.368	16.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			661.40660	0.66141	684.445	14.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			21.00660	0.02101	17.545	14.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			546.73370	0.54673	567.523	14.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			36.33370	0.03633	30.623	14.43	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			157.17190	0.15717	158.150	15.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			306.77190	0.30677	281.250	15.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.42020	8.42020	8.39380	8.39380		15.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			210.19230	0.21019	217.266	15.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			326.39230	0.32639	307.066	15.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			149.57670	0.14958	153.596	16.67	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			475.77670	0.47578	453.396	16.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			706.65990	0.70666	730.343	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			32.85990	0.03286	30.143	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			595.90510	0.59591	617.762	14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			52.10510	0.05211	47.562	14.37	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.45740	8.45740	8.43100	8.43100		17.02	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			207.94050	0.20794	213.232	16.70	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			496.94050	0.49694	475.832	16.70	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			243.44500	0.24345	250.137	16.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			412.44500	0.41245	392.737	16.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			240.25310	0.24025	246.820	16.26	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			419.25310	0.41925	399.420	16.26	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			237.10710	0.23711	243.549	16.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			426.10710	0.42611	406.149	16.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			654.65930	0.65466	674.949	14.43	0.00	0	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	7.85	Put			73.65930	0.07366	67.549	14.43	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.48820	8.48820	8.46180	8.46180		15.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			289.37830	0.28938	296.624	16.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			437.57830	0.43758	418.424	16.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			286.06220	0.28606	293.207	16.35	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			444.26220	0.44426	425.007	16.35	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			255.08230	0.25508	261.283	16.73	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			513.28230	0.51328	493.083	16.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			701.74120	0.70174	721.246	14.48	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			89.94120	0.08994	83.046	14.48	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			292.73330	0.29273	300.081	16.28	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			430.93330	0.43093	411.881	16.28	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.53238	110.53238	110.53096	110.53096			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,540.96000	4.54096	4,542.380		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			4,530.96000	4.53096	4,532.380		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,520.96000	4.52096	4,522.380		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.99450	87.09698	8.81858	88.58053			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,167.64000	3.16764	1,684.090		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.10202	88.31196	8.92026	89.81535			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Put			3,280.58000	3.28058	4,783.970		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			3,191.89000	3.19189	4,695.280		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			3,103.33000	3.10333	4,606.720		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			422.31100	422.31100	425.07600	425.07600			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			211,160.00000	21.11600	183,510.000		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			428.35100	428.35100	431.15000	431.15000			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			18,400.00000	1.84000	46,390.000		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			18,500.00000	1.85000	46,490.000		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			18,600.00000	1.86000	46,590.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			189.86700	189.86700	189.71000	189.71000			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			192.58200	192.58200	192.42200	192.42200			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			513.87300	513.87300	513.65700	513.65700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			521.07600	521.07600	520.85500	520.85500			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		17/10/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	500.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.97000	95.03000	4.95000	95.05000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.91000	95.09000	4.90000	95.10000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.87000	95.13000	4.86000	95.14000			0.00	0	0.00
JIBAR FOn		20/02/2013	Jibar Tradeable Future			4.83000	95.17000	4.82000	95.18000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.82000	95.18000	4.81000	95.19000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			4.83000	95.17000	4.82000	95.18000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			4.91000	95.09000	4.90000	95.10000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			5.01000	94.99000	5.02000	94.98000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.14000	94.86000	5.16000	94.84000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.29000	94.71000	5.31000	94.69000			0.00	0	0.00
JIBAR FOn		17/09/2014	Jibar Tradeable Future			5.44000	94.56000	5.56000	94.44000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.95030	6.95030	6.91650	6.91650		10.49	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			320.50290	0.32050	348.426	10.67	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			34.00290	0.03400	28.126	10.67	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.99360	6.99360	6.95950	6.95950		12.26	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			266.01340	0.26601	284.108	12.17	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			196.51340	0.19651	180.508	12.17	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			260.80230	0.26080	278.733	12.18	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			201.30230	0.20130	185.133	12.18	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			255.66100	0.25566	273.430	12.19	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			206.16100	0.20616	189.830	12.19	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.11367	106.01416	6.97251	107.07079			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			506.90000	0.50690	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	549.730		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.05	Call			581.74000	0.58174	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	474.890		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			656.51000	0.65651	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	400.120		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.18880	107.49307	7.04209	108.56338			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			15.35000	0.01535	1,085.660		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			58.07000	0.05807	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	1,012.240		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			131.42000	0.13142	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	938.890		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.24969	104.88665	7.09763	105.97246			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			415.34000	0.41534	1,501.150		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			343.12000	0.34312	1,428.930		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			270.96000	0.27096	1,356.770		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.44843	122.95498	5.37604	123.16893		2.15	0.00	0	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,218.78000	1.21878	1,018.810		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			31.01000	0.03101	44.990		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,522.81000	2.52281	2,309.070		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.52000	0.00052	0.730		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.48112	124.67024	5.40022	124.88602		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,379.86000	2.37986	2,180.020		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			59.97000	0.05997	75.910		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.49820	119.38391	5.40700	119.60522		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			653.83000	0.65383	550.620		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			816.77000	0.81677	934.870		0.00	0	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	5.35	Call			665.86000	0.66586	561.460	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			804.46000	0.80446	921.370	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			678.02000	0.67802	572.430	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			792.29000	0.79229	908.010	2.00	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			7.58060	128.98665	7.43459	130.46672		11.05	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,353.35000	4.35335	3,159.770	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			498.86000	0.49886	785.350	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,840.75000	5.84075	4,514.810	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			242.74000	0.24274	396.870	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,279.87000	10.27987	8,814.710	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			19.58000	0.01958	34.490	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,112.87000	13.11287	11,634.740	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2.41000	0.00241	4.350	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.66020	125.49641	7.50903	126.99581		11.93	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			6,561.97000	6.56197	5,500.080	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,782.94000	1.78294	2,220.450	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,819.63000	8.81963	7,608.840	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,063.02000	1.06302	1,351.630	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,940.14000	9.94014	8,673.830	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			823.58000	0.82358	1,056.670	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,593.99000	1.59399	1,163.920	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,833.59000	6.83359	7,902.920	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,467.47000	2.46747	1,878.140	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,096.34000	5.09634	6,006.410	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.72943	127.02182	7.57318	128.54263		11.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.39	Call			3,805.20000	3.80520	3,120.200	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,621.80000	5.62180	6,457.610	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,849.43000	3.84943	3,159.200	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,565.91000	5.56591	6,396.490	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,893.95000	3.89395	3,198.490	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,510.42000	5.51042	6,335.770	11.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.45075	213.45075	213.45591	213.45591			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,534.09000	5.53409	5,539.250		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,544.09000	5.54409	5,549.250		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,554.09000	5.55409	5,559.250		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			278.32205	278.32205	277.83201	277.83201			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			10,842.01000	10.84201	11,332.050		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			10,832.01000	10.83201	11,322.050		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			10,822.01000	10.82201	11,312.050		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			4.91413	110.93356	4.86127	111.04418		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			561.08000	0.56108	464.060	1.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			41.82000	0.04182	55.420	1.52	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.86515	108.07301	4.80456	108.18412		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			550.03000	0.55003	477.590	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			228.73000	0.22873	267.400	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.79788	109.38669	4.72641	109.50177		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			59.98000	0.05998	45.670	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,173.79000	1.17379	1,274.560	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			62.21000	0.06221	47.470	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,159.69000	1.15969	1,260.030	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			64.51000	0.06451	49.330	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,145.65000	1.14565	1,245.550	1.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			206.56091	206.56091	206.55866	206.55866			308,395,438.63	1,493	49,947.00
R202	On	01/11/2012	Bond Future	191.99	Call			14,568.66000	14.56866	14,570.910		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			14,558.66000	14.55866	14,560.910		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			14,548.66000	14.54866	14,550.910		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			5.90511	110.94908	5.81862	111.33173		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,544.25000	4.54425	4,161.970	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.96000	0.00096	1.330	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.95627	112.49687	5.86388	112.88376		4.30	134,996,244.00	1,200	11,550.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,774.76000	1.77476	1,523.540	4.42	0.00	0	12,600.00

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	6.11	Put			747.81000	0.74781	883.480	4.42	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,472.19000	3.47219	3,137.410	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			233.01000	0.23301	285.120	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,511.26000	4.51126	4,150.960	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			106.81000	0.10681	133.400	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.99539	109.70768	5.89653	110.10199		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,513.73000	1.51373	1,309.660	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,459.90000	1.45990	1,650.140	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,472.16000	1.47216	1,271.510	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,498.27000	1.49827	1,691.930	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,492.86000	1.49286	1,290.500	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,478.99000	1.47899	1,670.940	4.40	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			6.20702	112.02369	6.13110	112.42735		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,620.00000	5.62000	5,216.670	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1.56000	0.00156	1.890	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.26315	109.55616	6.18306	109.96438		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,641.59000	5.64159	5,262.820	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			162.27000	0.16227	191.720	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.31181	110.88791	6.22709	111.30370		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,097.79000	2.09779	1,869.350	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,788.85000	1.78885	1,976.200	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,124.57000	2.12457	1,894.450	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,766.62000	1.76662	1,952.290	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,151.53000	2.15153	1,919.730	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,744.60000	1.74460	1,928.590	5.69	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07889	105.07468	5.00816	105.15718		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			153.90000	0.15390	106.080	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			105.08000	0.10508	139.760	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.02834	102.77550	4.93729	102.85814		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			174.68000	0.17468	141.250	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			335.90000	0.33590	385.110	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.94323	104.02481	4.81722	104.11093		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			43.04000	0.04304	33.370	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,027.30000	1.02730	1,103.750	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			43.81000	0.04381	34.000	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,021.12000	1.02112	1,097.430	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			44.59000	0.04459	34.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,014.95000	1.01495	1,091.120	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			6.52421	106.34534	6.40789	107.02403		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,599.11000	6.59911	5,921.340	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1.41000	0.00141	2.330	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.58743	104.18939	6.46546	104.87653		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,670.38000	6.67038	6,035.290	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			174.24000	0.17424	226.290	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.64475	105.45589	6.51692	106.15393		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,038.22000	2.03822	1,704.780	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,461.04000	2.46104	2,825.640	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,064.62000	2.06462	1,728.420	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,432.35000	2.43235	2,794.190	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,091.22000	2.09122	1,752.260	6.88	0.00	0	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	02/05/2013	Bond Future	6.46	Put			2,403.90000	2.40390	2,762.980	6.88	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/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			6.66462	101.21961	6.54346	101.99576		7.87	0.00	0	11,946.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,066.03000	2.06603	1,477.940	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			368.28000	0.36828	556.340	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,941.01000	5.94101	5,171.310	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			9.66000	0.00966	16.110	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,118.54000	7.11854	6,343.880	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2.17000	0.00217	3.660	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.72753	102.63167	6.60119	103.41760		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			637.29000	0.63729	461.260	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,483.20000	4.48320	5,093.100	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,265.87000	7.26587	6,545.270	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			218.91000	0.21891	284.240	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.78100	100.48614	6.64938	101.28410		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,572.04000	2.57204	2,164.790	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,568.26000	2.56826	2,958.970	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,603.70000	2.60370	2,193.400	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,539.03000	2.53903	2,926.690	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,540.57000	2.54057	2,136.380	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,597.74000	2.59774	2,991.510	8.26	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/11/2012	Bond Future			8.39568	78.79859	8.21972	80.30083			16.90	0.00	0	7,349.00
R209	On 01/11/2012	Bond Future	8.99	Call			6,385.94000	6.38594	4,981.430		17.82	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put			124.91000	0.12491	222.640		17.82	0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.47545	79.89786	8.29437	81.42022			17.63	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call			7,379.16000	7.37916	6,204.120		18.56	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put			1,243.25000	1.24325	1,590.570		18.56	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.54368	77.72737	8.35776	79.27012			18.19	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call			3,049.33000	3.04933	2,423.770		18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put			6,245.32000	6.24532	7,162.510		18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call			3,083.25000	3.08325	2,452.890		18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put			6,189.71000	6.18971	7,102.100		18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call			3,117.62000	3.11762	2,482.440		18.03	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put			6,134.70000	6.13470	7,042.270		18.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/11/2012	Bond Future			156.66653	156.66653	156.66553	156.66553				0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call			11,675.53000	11.67553	11,676.530			0.00	0	0.00
R210	On 01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/11/2012	Bond Future	145.00	Call			11,665.53000	11.66553	11,666.530			0.00	0	0.00
R210	On 01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/11/2012	Bond Future	145.01	Call			11,655.53000	11.65553	11,656.530			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.99928	122.99928	123.00289	123.00289			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,012.89000	1.01289	1,009.280		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			1,002.89000	1.00289	999.280		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			992.89000	0.99289	989.280		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.66935	127.66935	127.67018	127.67018			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,680.18000	5.68018	5,679.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,670.18000	5.67018	5,669.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,660.18000	5.66018	5,659.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.15177	90.42049	8.01616	91.60809		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			711.69000	0.71169	377.460		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,110.43000	3.11043	3,963.800		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,740.89000	6.74089	5,607.670		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			101.88000	0.10188	156.260		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.23527	91.68185	8.09545	92.88518		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,745.08000	7.74508	6,786.220		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,131.98000	1.13198	1,376.450		0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.30367	89.26183	8.15988	90.48206		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,155.77000	3.15577	2,637.030		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,959.74000	5.95974	6,661.230		0.00	0	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	7.85	Call			3,191.31000	3.19131	2,668.660	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,905.71000	5.90571	6,603.290	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,227.08000	3.22708	2,700.520	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,852.03000	5.85203	6,545.700	15.69	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.40529	80.72233	8.22426	82.36224			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			2,206.41000	2.20641	3,846.320		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			2,110.22000	2.11022	3,750.130		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			2,014.21000	2.01421	3,654.120		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32890	1.32890	1.32010	1.32010		14.80	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			286.88720	0.02869	318.619	15.50	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			485.88720	0.04859	429.619	15.50	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.33620	1.33620	1.32730	1.32730		15.05	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			743.31890	0.07433	794.947	14.99	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			370.31890	0.03703	332.947	14.99	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			688.36730	0.06884	737.012	15.05	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			415.36730	0.04154	375.012	15.05	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			639.40240	0.06394	685.277	15.21	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			466.40240	0.04664	423.277	15.21	0.00	0	0.00
Total for Derivatives :											889,965,939.03	93,556	1 206 128.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.43393	100.00000	11.40592			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.40548	100.00000	24.35176			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.81712	100.00000	8.79552			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.65136	5.00000	123.63449			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.52134	100.00000	20.47542			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	38.05575	100.00000	37.97060			0.00	0	11,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.89416	100.00000	9.87019			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.61810	100.00000	16.58152			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.85749	100.00000	55.72068			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.51016	100.00000	30.43870			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.30018	100.00000	21.24858			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.44207	100.00000	38.34793			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.96329	100.00000	11.93399			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.70160	100.00000	7.68275			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.26584	100.00000	7.24805			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.32474	100.00000	7.30681			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	24.16110	100.00000	24.10704			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.52258	100.00000	21.46987			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	27.68491	100.00000	27.62295			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	27.29049	100.00000	27.64662			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	21.20312	100.00000	21.15119			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.49252	100.00000	10.46709			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	77.01718	100.00000	76.86406			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	53.43228	100.00000	53.31271			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	57.20654	100.00000	57.06644			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	90.86111	100.00000	90.64217			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	92.88136	100.00000	92.72420			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	83.64713	100.00000	83.27865			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	43.43611	100.00000	43.33598			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.80471	100.00000	20.75598			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.14047	8.00000	91.11122			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.56952	100.00000	22.51984			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	15.41067	100.00000	15.37335			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.20527	9.58000	100.17950			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.03894	100.00000	10.54756			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.67842	100.00000	12.63840		100,000,000,000.00	1,000,000	500,000.00	
ABLSI1	On	29/06/2019	Spot Bond			4.50000	102.03327	4.50000	102.01020			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	19.28074	100.00000	19.17815			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.33759	100.00000	6.32290			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.54849	100.00000	21.49856			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.58165	100.00000	5.56871			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.53924	100.00000	100.33429			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.01240	100.00000	4.00309			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	70,000,000.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.50391	100.00000	2.49917			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.50391	100.00000	2.49917			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.46980	6.82500	100.45117			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	10.48036	100.00000	10.45470			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.50942	100.00000	11.48734			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.90285	100.00000	10.88188			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.25970	100.00000	22.21676			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.31177	100.00000	21.27055			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.77792	100.00000	7.75364			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.61042	100.00000	7.58666			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.26866	100.00000	20.22946			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.68674	100.00000	24.64796			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.83356	100.00000	19.81154			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.62559	100.00000	18.58956			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.86832	100.00000	17.83375			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.52654	100.00000	17.49265			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.87251	100.00000	8.84450			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	62.67119	100.00000	62.55228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On	16/07/2017	Spot Bond			100.00000	12.79190	100.00000	12.73565			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.28669	100.00000	15.25712			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.34278	100.00000	14.31504			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.40274	95.66000	2.39187			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.62361	100.00000	2.61778			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.90313	100.00000	3.88596			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.34583	100.00000	11.32045			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.05820	100.00000	23.00744			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	11.00106	100.00000	10.97671			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.26641	100.00000	9.24568		250,000,000,000.00	0.00	2,500,000	5,436,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.24397	100.00000	15.20986			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.93545	100.00000	34.85450			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.39452	4.00000	119.36914			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	200,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.35925	100.00000	6.34459			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.52784	100.00000	3.51971			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	63.52819	100.00000	63.37428			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	83.85516	100.00000	83.66544			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.51088	100.00000	56.37248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U On 30/06/2015 Spot Bond			100.00000	18.45761	100.00000	18.41289			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	59.96140	100.00000	59.81455			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	65.70363	100.00000	65.54446			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	59.96140	100.00000	59.81455			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	62.74445	100.00000	62.59245			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	69.83744	100.00000	69.68372			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.68803	13.50000	100.65170			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.83272	100.00000	18.78709			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	19.08760	100.00000	19.04136			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.70689	100.00000	22.65188			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.45803	100.00000	98.19755			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	56.28867	100.00000	56.15080			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	56.25837	100.00000	56.12058			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.57783	100.00000	18.53283			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.51013	100.00000	1.50728			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	95.22468	100.00000	94.98300			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	95.22468	100.00000	94.98300			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	41.61237	100.00000	41.51157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On	31/12/2013	Spot Bond			100.00000	38.25030	100.00000	38.15764			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	94.99194	100.00000	94.75024			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	56.66240	100.00000	56.52362			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.12231	100.00000	16.08283			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.90752	100.00000	16.86611			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.77229	100.00000	15.73366			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.00879	100.00000	15.96958			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.11286	100.00000	16.07339			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.78502	100.00000	10.76127			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.78502	100.00000	10.76127			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.84184	100.00000	10.81798			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.60913	100.00000	12.57825			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.84184	100.00000	10.81798			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.72819	100.00000	10.70458			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.69220	100.00000	24.64548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On	20/12/2014	Spot Bond			100.00000	20.10444	100.00000	20.05520			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.91594	100.00000	83.72651			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.66129	100.00000	38.56661			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.32860	100.00000	12.29841			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.66129	100.00000	38.56661			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.91594	100.00000	83.72651			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.99473	100.00000	7.97515			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.98599	100.00000	7.96643			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.99550	100.00000	7.97592			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.78852	100.00000	7.76944			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.31339	100.00000	38.21956			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.20912	100.00000	8.18902			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	98.01492	100.00000	97.75901			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.26818	100.00000	65.11007			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	98.01492	100.00000	97.75901			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.49339	100.00000	10.46769			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.41777	100.00000	38.32368			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.53377	100.00000	41.44236			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On	31/01/2014	Spot Bond			100.00000	43.65700	100.00000	43.55124			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.72640	100.00000	8.70526			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.73825	100.00000	8.71708			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.64368	100.00000	7.62918			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.16210	100.00000	44.05511			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.27799	100.00000	4.26851			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.07082	100.00000	4.06172			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.98801	100.00000	2.98131			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.10144	100.00000	3.09449			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.56801	100.00000	7.54948			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.28308	100.00000	29.21214			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.28308	100.00000	29.21214			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	44.16210	100.00000	44.05511			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.83328	100.00000	28.76343			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.44962	100.00000	27.38240			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.40054	100.00000	27.33344			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.43352	100.00000	7.41532			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016			100.00000	11.16283	100.00000	11.13549			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	7.42318	100.00000	7.40500			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	10.61455	100.00000	10.59118			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	84.08109	100.00000	83.89130			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	10.67137	100.00000	10.64788			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.18508	100.00000	20.13565		600,000,000,000.00	0.00	6,000,000	3,000,000.00
ACL143	On	20/12/2016			100.00000	10.04406	100.00000	10.01946			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	9.38650	100.00000	9.36351			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	7.58504	100.00000	7.56646			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	46.26812	100.00000	46.15480			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	38.73470	100.00000	38.65717			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	38.53634	100.00000	38.45920			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	9.42402	100.00000	9.40517			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	42.31625	100.00000	42.21373			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	19.48890	100.00000	19.44989			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	19.33759	100.00000	19.29888			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	19.63130	100.00000	19.59200			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.40391	100.00000	9.38509			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On	20/03/2017	Spot Bond			100.00000	9.05177	100.00000	9.03366			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.51560	100.00000	19.47653			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.61350	100.00000	19.57424			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.48932	100.00000	10.47267			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.62603	100.00000	15.59475			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.56010	100.00000	19.52095			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.12628	100.00000	29.05495			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.16318	100.00000	19.11624			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.18815	100.00000	38.09462			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.31859	100.00000	10.30238			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.72847	100.00000	8.70709			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.34982	1.75000	102.33587			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.69228	100.00000	19.64405			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	90.81538	100.00000	90.60068			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.03438	100.00000	14.99757			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.65706	100.00000	8.63586			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.76111	100.00000	7.74210			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.24490	100.00000	7.22715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL176	On	30/11/2012	Spot Bond			100.00000	90.86078	100.00000	90.64598			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	55.55506	100.00000	55.37970			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.64941	100.00000	28.55899			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	90.49319	100.00000	90.27926			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.84878	100.00000	16.79559			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.57387	100.00000	10.54049			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.97845	100.00000	9.94696			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.10697	100.00000	9.07823			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.16899	100.00000	10.13688			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.74024	100.00000	8.71265			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.82319	100.00000	3.81112			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12110	100.00000	0.12072			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12110	100.00000	0.12072			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	47.12517	100.00000	46.91334			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	47.12517	100.00000	46.91334			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	87.49954	100.00000	87.29931			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	87.47443	100.00000	87.27425			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	73.78637	100.00000	73.62306			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	21.12252	100.00000	21.07135			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	21.84498	100.00000	21.79206			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	22.32663	100.00000	22.27255			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	9.44323	100.00000	9.42210			0.00	0	11,400,000.00
AIR02	On	30/04/2023			100.00000	16.55596	100.00000	16.51932			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	24.64434	100.00000	24.58464			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	17.00323	100.00000	16.96517			0.00	0	9,800,000.00
AIR03U	On	26/10/2014			100.00000	25.93863	100.00000	25.87579			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	16.55799	100.00000	16.52134			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.75010	100.00000	6.73446			0.00	0	100,000.00
AIRL02	On	18/02/2014			100.00000	37.15563	100.00000	37.07384			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.98271	100.00000	10.47238			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	10.56558	100.00000	10.54207			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	17.92885	100.00000	17.87287			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.73423	100.00000	9.70384			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	36.42753	100.00000	36.31379			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	19.51137	100.00000	19.46794			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	9.57424	100.00000	9.55104			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	57.10575	100.00000	56.96589			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.19436	100.00000	51.07981			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	26.99372	100.00000	26.92832			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.87814	100.00000	26.81832			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.55314	100.00000	11.52743			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.26234	100.00000	43.15754			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.52683	100.00000	17.48438			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.54050	100.00000	56.66406			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.26986	100.00000	19.22318			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.24217	100.00000	19.19556			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.12447	100.00000	13.60776			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.39129	100.00000	16.35158			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.71647	100.00000	12.68566			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.16510	100.00000	15.63288			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.16510	100.00000	15.63288			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.16510	100.00000	15.63288			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.05254	100.00000	16.01365			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On	31/03/2016			100.00000	17.06880	100.00000	17.02746			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.26986	100.00000	19.22318			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	14.78552	100.00000	14.74970			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	100.08613	8.00000	100.06459			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	12.83220	100.00000	13.31620			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	11.67503	100.00000	12.16860			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	11.67503	100.00000	12.16860			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	28.33793	100.00000	28.69119			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	82.07872	100.00000	82.00582			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	17.34999	100.00000	17.30796			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	13.68694	100.00000	13.64420			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.35602	100.00000	14.31121			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	12.20455	100.00000	12.16644			0.00	0	0.00
BAYA26	On	30/09/2017			100.00000	1.56250	100.00000	1.55762			0.00	0	185,000,000.00
BAYA27	On	30/09/2017			100.00000	1.75749	100.00000	1.74968		24,400,000,000,000.00	244,000,000	120,000,000.00	
BAYA28	On	30/09/2013			100.00000	45.04252	100.00000	44.84227		42,500,000,000,000.00	425,000,000	225,000,000.00	
BAYB02	On	31/03/2016			100.00000	20.38955	100.00000	20.34016			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	17.43425	100.00000	17.39202			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	16.31893	100.00000	16.27940			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	14.94624	100.00000	14.89958			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.29055	100.00000	5.28054			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	18.87221	100.00000	18.82650			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.17583	100.00000	17.13423			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.60237	100.00000	10.57668			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.60237	100.00000	10.57668			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.81876	100.00000	12.78771			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.10724	100.00000	11.08033			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	73.09237	100.00000	72.80000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	29.21883	100.00000	29.56921			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.20572	100.00000	18.64919			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.22425	100.00000	4.21495			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.86155	100.00000	9.84284			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	11.01154	100.00000	10.99065			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			100.00000	11.80829	100.00000	11.78216			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.47209	100.00000	31.39584			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	55.25005	100.00000	55.11620			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	41.98792	100.00000	41.88620			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	41.54425	100.00000	41.44361			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	55.83356	100.00000	67.25488			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	43.16898	100.00000	43.06440			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	82.12271	100.00000	81.94301			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.56360	100.00000	7.54507			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	27.15927	100.00000	27.09275			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	24.56092	100.00000	24.48424			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	59.20340	100.00000	59.07308			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.71393	100.00000	11.68555			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.77179	100.00000	11.74328			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.94539	100.00000	11.91645			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	12.52404	100.00000	12.49370			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	13.10268	100.00000	13.07095			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	14.72292	100.00000	14.68724			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.22039	100.00000	4.21017			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.78392	100.00000	9.76021			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.18542	100.00000	10.16075			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.35751	100.00000	10.33241			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.41487	100.00000	10.38964			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	11.10317	100.00000	11.07628			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	12.02092	100.00000	11.99179			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.64273	100.00000	2.63632			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.64273	100.00000	2.63632			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.73422	100.00000	8.71283			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.29748	100.00000	9.27471			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.45109	100.00000	9.42795			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.39896	8.00000	103.37655			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.91193	100.00000	9.88766			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	9.95134	100.00000	9.92697			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.35919	100.00000	2.35342			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.35919	100.00000	2.35342			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	31.80818	100.00000	31.73816			0.00	0	4,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	73.73737	1,000.00000	72.27723			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.03115	100.00000	12.00201			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.03735	100.00000	7.02030			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.42677	100.00000	7.40877			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.05218	100.00000	12.02299			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.39916	100.00000	12.36912			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.03004	100.00000	12.99847			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.65868	100.00000	15.62075			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.54755	100.00000	14.51231			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.97794	100.00000	56.83839			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.03697	100.00000	55.16355			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	87.74676	100.00000	87.54271			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.12774	100.00000	38.00740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.18029	100.00000	8.16047			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.67188	100.00000	94.43220			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.41416	100.00000	34.33841			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.98489	100.00000	22.93429			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.35004	100.00000	14.31527			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.83181	100.00000	30.75712			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.54296	100.00000	19.49994			0.00	0	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.28260	8.00000	116.25741			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.61222	100.00000	13.57924			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.34153	8.00000	119.31609			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.29388	100.00000	18.55134			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.95652	100.00000	14.92360			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.41220	100.00000	0.41039			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.80792	4.00000	151.77556			4,000,000,000.00	1,000,000	500,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.80703	100.00000	15.77204			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.95932	100.00000	14.92621			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.64892	100.00000	11.62286			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.20904	100.00000	13.17669			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	100.13063	12.05000	100.10885			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	91.68257	100.00000	91.46111			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	37.45899	100.00000	37.36824			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.76797	100.00000	26.70312			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.47981	100.00000	91.25559			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.18648	100.00000	19.12592			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.75697	100.00000	83.56790			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	84.75278	100.00000	84.56103			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.38993	100.00000	31.31306			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.53613	100.00000	56.39768			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.53613	100.00000	56.39768			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.53613	100.00000	56.39768			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	59.93488	100.00000	59.78809			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.56139	100.00000	56.42287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On	20/06/2013	Spot Bond			100.00000	56.30886	100.00000	56.17096			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	56.10685	100.00000	55.96943			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	60.51351	100.00000	60.36692			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	22.33987	100.00000	22.28575			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	55.05172	100.00000	55.17826			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	22.19713	100.00000	22.14336			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	56.30886	100.00000	56.17096			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	56.13210	100.00000	55.99462			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	22.95158	100.00000	22.89598			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	60.63338	100.00000	60.48650			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	60.45464	100.00000	60.30818			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			100.00000	60.41227	100.00000	60.26431			0.00	0	0.00
CLN140	On	20/06/2013	Spot Bond			100.00000	56.61190	100.00000	56.47325			0.00	0	0.00
CLN141	On	20/06/2013	Spot Bond			100.00000	56.43513	100.00000	56.29691			0.00	0	0.00
CLN143	On	20/09/2013	Spot Bond			100.00000	56.48564	100.00000	56.34729			0.00	0	0.00
CLN145	On	20/09/2013	Spot Bond			100.00000	53.98342	100.00000	53.86262			0.00	0	0.00
CLN147	On	19/04/2013	Spot Bond			13.64000	106.24390	13.64000	106.20561			0.00	0	0.00
CLN149	On	20/09/2013	Spot Bond			100.00000	51.67320	100.00000	51.55757			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	62.15285	100.00000	62.00228			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.05628	100.00000	88.84322			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.22685	100.00000	40.12833			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.87894	100.00000	39.78128			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.87894	100.00000	39.78128			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.16905	100.00000	66.00876			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.68934	100.00000	22.63437			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.36829	100.00000	16.32820			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.18854	100.00000	16.14889			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.80473	100.00000	12.77337			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.95622	100.00000	35.86912			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.90310	100.00000	88.69042			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	81.98148	100.00000	81.80209			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	82.12110	100.00000	82.04810			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	82.03232	100.00000	81.95952			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	82.03232	100.00000	81.95952			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.86828	100.00000	33.78623			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.26682	100.00000	12.23677			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66766	100.00000	66.66766			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66766	100.00000	66.66766			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.85953	100.00000	12.82803			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.53929	100.00000	12.51168			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.85953	100.00000	12.82803			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.22204	100.00000	11.19485			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.37707	100.00000	33.29534			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.85149	100.00000	34.76613			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.31334	2.76000	100.30587			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.71734	100.00000	13.68411			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.34283	2.76000	106.32376			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.76219	8.25000	100.73970			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	34.86743	100.00000	34.78204			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.85953	100.00000	12.82803			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.85953	100.00000	12.82803			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.67630	100.00000	3.66768			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.95049	2.40000	110.93160			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.06881	100.00000	13.03680			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	83.28136	100.00000	83.09463			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	83.93770	100.00000	83.74779			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.13209	100.00000	56.99216			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.86003	100.00000	40.75996			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.98481	100.00000	21.93155			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.05826	100.00000	22.00483			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.95148	8.52000	103.92779			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.25093	100.00000	22.19703			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.16911	100.00000	22.11540			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.84687	100.00000	10.82059			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.84687	100.00000	10.82059			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.93723	8.64500	103.91321			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On	20/10/2016			8.64500	103.93723	8.64500	103.91321			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	34.45345	100.00000	34.36906			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	36.10940	100.00000	36.02095			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	14.32713	100.00000	14.29542			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	9.89231	100.00000	9.86809			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	10.76231	100.00000	10.73595			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	56.77443	100.00000	56.63538			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	56.79493	100.00000	56.65583			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	23.43962	100.00000	23.38284			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	23.43962	100.00000	23.38284			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.88885	100.00000	36.81501			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	94.07985	100.00000	93.84347			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	66.58079	100.00000	66.41950			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	66.58079	100.00000	66.41950			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.39228	100.00000	14.36347			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.82152	100.00000	9.79772			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	91.08561	100.00000	90.86399			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.87174	100.00000	9.85198			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	21.09370	100.00000	21.04260			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	10.07203	100.00000	10.04762			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	101.02329	9.35000	100.99822			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	101.02329	9.35000	100.99822			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	21.04260	100.00000	20.99163			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	21.06168	100.00000	21.01065			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.66069	100.00000	14.62517			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.60670	100.00000	14.57132			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	19.85684	100.00000	19.80821			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.35837	100.00000	14.32359			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	19.33403	100.00000	19.28668			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	19.33403	100.00000	19.28668			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	19.33403	100.00000	19.28668			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	19.33403	100.00000	19.28668			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	19.33403	100.00000	19.28668			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	19.49296	100.00000	19.44522			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.19957	100.00000	9.17704			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	100.20849	9.65000	100.18241			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.93000	100.00000	28.85914			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	29.10593	100.00000	29.03542			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	77.10781	100.00000	76.89771			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	38.51538	100.00000	38.42105			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	38.51538	100.00000	38.42105			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	9.16093	100.00000	9.13233			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.28908	100.00000	10.26388			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.79693	100.00000	13.76352			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.81910	100.00000	11.79015			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.55507	100.00000	8.53411			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.50406	100.00000	8.48323			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.55507	100.00000	8.53411		400,000,000,000.00	4,000,000	2,000,000.00	
CLN275 On	22/05/2017	Spot Bond			100.00000	10.39907	100.00000	10.36661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	12.18625	100.00000	12.14820			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	12.14820	100.00000	12.11027			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.53466	100.00000	8.51376			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.99545	100.00000	17.95138			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.27301	100.00000	10.24058			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.23920	100.00000	16.18794			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	15.81178	100.00000	15.76188			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.51388	100.00000	16.46176			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.93112	100.00000	10.89661			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.93112	100.00000	10.89661			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.93112	100.00000	10.89661			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.93112	100.00000	10.89661			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.88133	100.00000	10.83348			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.02339	100.00000	2.01449			0.00	0	0.00
CLN290	On	26/06/2017			100.00000	1.74254	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.14557	100.00000	19.10342			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.14557	100.00000	19.10342			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	68.20391	100.00000	68.07854			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	86.25332	100.00000	86.05228			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	86.24270	100.00000	86.04166			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	108.78267	100.00000	108.56212			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	103.94893	100.00000	103.74703			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	86.23207	100.00000	86.03106			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.29455	100.00000	71.15745			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.51637	100.00000	63.36249			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.51637	100.00000	63.36249			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.73308	100.00000	8.71192			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	69.57434	100.00000	69.42035			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	69.59007	100.00000	69.43605			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	86.24270	100.00000	86.04166			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	86.24270	100.00000	86.04166			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.91527	100.00000	13.88119			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	72.19367	100.00000	72.03389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	11.80829	100.00000	11.78216			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00230	100.00000	0.00230			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.33601	100.00000	10.31097			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.33601	100.00000	10.31097			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.20506	100.00000	11.17761			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.43708	100.00000	9.41398			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.75907	100.00000	8.73761			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	65.43282	100.00000	65.22853			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.86106	100.00000	8.83936			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.91880	100.00000	11.86582			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	16.00442	100.00000	15.96861			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	71.19373	100.00000	71.03616			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.68425	100.00000	12.65618			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.97302	100.00000	15.93767			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.78004	100.00000	20.73405			0.00	0	30,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	11.14175	100.00000	11.11682			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	82.03782	100.00000	81.86401			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.60240	5.86800	103.58611			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.66052	7.17500	99.64126			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.76093	100.00000	9.73728			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.81920	100.00000	20.76822			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.47121	100.00000	19.38558			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	87.34263	100.00000	87.13951			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.84268	100.00000	68.71660			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	68.67868	100.00000	68.67867			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.00000	70.45570	100.00000	70.32689		66,000,000,000,000.00	660,000,000	110,000,000.00	
DRD02	On	01/10/2012	Spot Bond			100.00000	82.12102	100.00000	82.12101			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01081	100,000.00000	0.01011			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	18.53462	100.00000	18.45312			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	49.60146	100.00000	49.38333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	54.64371	100.00000	54.52342			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.42359	100.00000	23.37176			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.97336	100.00000	10.94920			0.00	0	78,806,009.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.89306	100.00000	10.86908			11,000,000,000.00	110,000	187,216,156.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.69635	100.00000	15.66181			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.69137	100.00000	15.68401			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.88323	100.00000	22.81100			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.65386	100.00000	9.62339			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.07272	100.00000	4.05987			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.71818	100.00000	1.71276			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.70102	100.00000	16.66231			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.89000	112.60177	1.89000	112.58425			0.00	0	329,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.42525	100.00000	12.39791			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.38221	100.00000	11.35675			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.46127	8.00000	119.43581			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.22126	100.00000	16.18197			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	91.84267	100.00000	91.61812			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012		Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
EQ181U	On	03/12/2012		Spot Bond	100.00000	88.22480	100.00000	88.01769			0.00	0	0.00
EQ182U	On	11/12/2012		Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
EQ183U	On	24/01/2013		Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
EQS01	On	18/11/2014		Spot Bond	100.00000	29.80441	100.00000	29.73571			0.00	0	0.00
EQS02	On	01/07/2015		Spot Bond	100.00000	25.35379	100.00000	25.29798			0.00	0	0.00
EQS04	On	22/09/2015		Spot Bond	100.00000	18.33104	100.00000	18.28615			0.00	0	0.00
EQS05	On	25/04/2017		Spot Bond	100.00000	10.18407	100.00000	10.15228			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012		Spot Bond	100.00000	90.84283	100.00000	90.62126			0.00	0	0.00
ERS3A8	On	17/11/2014		Spot Bond	100.00000	22.44702	100.00000	22.39265			0.00	0	0.00
ERS3B1	On	17/11/2012		Spot Bond	100.00000	91.11056	100.00000	90.88833			0.00	0	0.00
ERS3B2	On	17/08/2014		Spot Bond	100.00000	29.70933	100.00000	29.63736			0.00	0	0.00
ERS3C1	On	17/11/2012		Spot Bond	100.00000	91.22211	100.00000	90.99962			0.00	0	0.00
ERS3C2	On	17/08/2014		Spot Bond	100.00000	30.41962	100.00000	30.34593			0.00	0	0.00
ERSA10	On	17/08/2013		Spot Bond	100.00000	60.87975	100.00000	60.73227			0.00	0	0.00
ERSA11	On	17/08/2014		Spot Bond	100.00000	29.22101	100.00000	29.15022			0.00	0	0.00
ERSA12	On	17/08/2015		Spot Bond	100.00000	16.40284	100.00000	16.36310			0.00	0	0.00
ERSA13	On	17/08/2013		Spot Bond	100.00000	60.89620	100.00000	60.74868			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	17.13401	100.00000	17.09589			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.21223	9.25000	104.18649		4,144,925,000,000.00	448,100,000	421,810,350.00	
ES23	On	25/01/2023	Spot Bond			10.00000	101.90050	10.00000	101.87348		3,000,000,000.00	300,000	272,307,590.00	
ES26	On	02/04/2026	Spot Bond			7.85000	100.04231	7.85000	100.02116		1,195,869,000,000.00	152,340,000	16,350,323.00	
ES33	On	15/09/2033	Spot Bond			8.96000	86.68939	8.78500	88.15349		1,844,057,600,000.00	205,810,000	836,071,559.00	
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.86744	100.00000	17.78887			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	85.97801	100.00000	85.78126			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.92024	100.00000	11.89136			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.59986	100.00000	11.57176			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	61.56144	100.00000	61.41230			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	61.69917	100.00000	61.54970			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.76862	8.37500	100.74593			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	62.38782	100.00000	62.23668			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.14823	100.00000	28.08525			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.31972	100.00000	11.29467			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	93.25544	100.00000	93.02112			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	86.50095	100.00000	86.29931			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.64128	100.00000	9.61766			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	7.56531	100.00000	7.54677			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.89029	100.00000	10.86391			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.71378	100.00000	15.67901			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.69509	100.00000	8.67380			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.45966	100.00000	43.35945			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.43120	100.00000	59.30037			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.57472	100.00000	3.56648			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.62361	100.00000	2.61778			0.00	0	200,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.49083	100.00000	4.48089			0.00	0	200,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.35065	100.00000	0.34999			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02333	100.00000	0.02329			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02150	100.00000	0.02146			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	36.87512	100.00000	36.79351			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	64.32510	100.00000	64.16927			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.14244	100.00000	14.10817			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	42.80463	100.00000	42.71896			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	39.58973	100.00000	39.51049			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.79693	100.00000	13.76352			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.79693	100.00000	13.76352			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	10.09039	100.00000	10.06568			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	13.59180	100.00000	13.55887			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.23808	100.00000	10.21300			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	59.77439	100.00000	59.62959			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	13.29418	100.00000	13.26163			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	8.91206	100.00000	8.89024			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	9.74847	100.00000	9.72460			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	29.45343	100.00000	29.38131			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.49749	100.00000	9.46419			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.14381	100.00000	9.10798			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.14256	100.00000	13.11037			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	9.72808	100.00000	9.70425			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	11.66609	100.00000	11.63752			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.53311	100.00000	12.50241			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.28947	100.00000	9.26672			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.49308	100.00000	10.46739			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.74692	100.00000	13.71325			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.05019	100.00000	11.01532			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.13122	100.00000	8.09510			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.84834	100.00000	12.80779			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.12282	100.00000	15.07509			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.72897	100.00000	11.69194			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.44346	100.00000	12.40418			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.42023	100.00000	14.37471			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.45566	100.00000	13.41320			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.00374	100.00000	14.95638			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.86113	100.00000	15.81106			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.38451	100.00000	14.33911			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.56313	100.00000	14.51716			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.62208	100.00000	12.58224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	13.00315	100.00000	12.96210			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	15.31335	100.00000	15.26502			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.13472	100.00000	15.08695			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.64649	100.00000	14.60026			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.33716	100.00000	15.28876			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.15795	100.00000	13.11642			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.77660	100.00000	11.73943			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.06181	100.00000	10.03005			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.01594	100.00000	15.96538			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	29.94912	100.00000	29.85459			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	19.86288	100.00000	19.80018			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	3.06792	100.00000	3.05349			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	9.06238	100.00000	9.03377			0.00	0	0.00
FRC150	On	20/09/2017			100.00000	1.61291	100.00000	1.60782			0.00	0	0.00
FRC151	On	20/09/2017			100.00000	1.59277	100.00000	1.58056			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	37.48109	100.00000	37.39814			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	32.39973	100.00000	32.32124			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.38720	100.00000	16.34707			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	13.39155	100.00000	13.35876			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.17551	100.00000	45.06607			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.73529	6.90500	100.71642			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.29010	100.00000	9.26735			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	65.35943	100.00000	66.88927			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.12246	100.00000	27.05604			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.15543	100.00000	10.13083			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.02800	5.87500	101.01211			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.66437	100.00000	11.63581			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.75423	100.00000	11.72545			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.24272	100.00000	5.23118			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.67358	100.00000	25.62487			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.80440	100.00000	4.79382			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.72220	100.00000	6.70740			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.62439	100.00000	9.60612			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.19877	100.00000	84.00870			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.34099	100.00000	11.31351			0.00	0	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	16.28624	100.00000	16.24635			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.95266	100.00000	15.91360			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.32523	100.00000	14.29015			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.62306	4.73000	106.59830			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.59721	100.00000	84.40625			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.52740	100.00000	14.49181			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.39813	100.00000	10.37266			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.50036	100.00000	23.44281			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.89533	100.00000	11.86619			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.51091	100.00000	11.48272			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.80239	100.00000	83.61322			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.79206	100.00000	83.60292			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	86.51415	100.00000	86.35182			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	86.51585	100.00000	86.35354			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	86.52269	100.00000	86.36037			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	83.76230	100.00000	83.57280			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.98744	100.00000	9.96744			0.00	0	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	14.28204	100.00000	14.25346			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.97738	100.00000	9.95741			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.91868	100.00000	21.87481			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.84423	100.00000	14.81452			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.22882	100.00000	14.19434			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	62.85119	100.00000	62.69893			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	65.38416	100.00000	65.22576			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	62.92510	100.00000	62.77266			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	65.46376	100.00000	65.30517			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	63.10704	100.00000	62.95417			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	63.16390	100.00000	63.01088			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	63.76089	100.00000	63.60643			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	64.49435	100.00000	64.33810			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	64.95489	100.00000	64.79753			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.95101	100.00000	21.89961			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	58.86211	100.00000	58.71795			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.12966	100.00000	32.05183		2,400,000,000,000.00	24,000,000	12,000,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.00000	19.06306	100.00000	16.45755			0.00	0	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	14.33093	100.00000	14.29621			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.18502	100.00000	7.92963			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.26322	100.00000	8.24320			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.90227	100.00000	10.88160			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.22413	100.00000	3.21703			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.07910	100.00000	8.05953			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.48867	100.00000	3.48062			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.14315	100.00000	13.11131			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.92909	100.00000	9.90503			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.08388	100.00000	95.83496			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	64.07361	100.00000	63.91838			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.97160	100.00000	7.95230			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.36829	100.00000	38.27432			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.95977	2.00000	103.94329			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	81.73111	100.00000	81.55029			0.00	0	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	83.40777	100.00000	83.21991			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	59.34635	100.00000	59.16107			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.90112	100.00000	0.89831			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.30852	100.00000	14.26336			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	57.28505	100.00000	57.10425			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	56.56523	100.00000	56.38668			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.94319	100.00000	7.91839			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.23372	100.00000	18.17617			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.87095	100.00000	8.84295			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.83997	100.00000	27.75209			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.27450	100.00000	16.22314			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	33.87828	100.00000	33.72766			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	60.83842	100.00000	60.56495			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.61298	100.00000	28.54896		200,000,000,000.00	2,000,000	3,900,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.71801	100.00000	21.66942			0.00	0	1,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.14991	9.00000	97.12628			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.44865	8.00000	102.42645			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.41691	100.00000	16.38058			0.00	0	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	102.30739	9.00000	102.29095			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.90503	100.00000	13.87426			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.46728	100.00000	10.44424			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.73704	100.00000	11.71107			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.69672	100.00000	13.66317			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.75460	100.00000	16.70229			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.82292	9.48500	99.79765			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.71429	100.00000	74.56836			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	80.17506	100.00000	80.00906			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	75.48229	100.00000	75.33514			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	95.81716	100.00000	95.57273			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	90.28742	100.00000	90.06775			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	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	26/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	99.99823	100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.88084	100.00000	8.85932			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	11.07788	100.00000	11.05104			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	90.32081	100.00000	90.10105			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	90.34307	100.00000	90.12325			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	90.39871	100.00000	90.17876			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	90.59901	100.00000	90.37857			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.42798	100.00000	20.37795			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.01924	100.00000	10.99255			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	14.77104	100.00000	14.73527			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.33245	100.00000	10.30715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	22.55208	100.00000	22.49745			0.00	0	982,741.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.62733	100.00000	10.60131			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	21.27648	100.00000	21.18291			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.99896	100.00000	8.95895			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	99.10135	100.00000	98.84056			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	64.99264	100.00000	64.83519			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	64.99264	100.00000	64.83519			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	57.74029	100.00000	57.63104			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	63.82798	100.00000	63.70689			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	65.84554	100.00000	65.68603			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.31431	100.00000	18.26994			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.98354	100.00000	19.93513			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	65.13381	100.00000	64.97602			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	65.99259	100.00000	65.83272			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.69993	100.00000	18.65464			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	20.36917	100.00000	20.31982			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				100.00000	65.31615	100.00000	65.15792			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	66.25729	100.00000	66.09677			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	19.19575	100.00000	19.14925			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.86498	100.00000	20.81443			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	65.96318	100.00000	65.80338			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	66.61020	100.00000	66.44884			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.80174	100.00000	19.75377			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	66.75726	100.00000	66.59554			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	67.93367	100.00000	67.76910			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.41007	100.00000	11.38495			1,000,000,000.00	10,000	35,414,664.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.17025	100.00000	7.15438			30,000,000,000.00	300,000	97,150,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.16416	100.00000	7.14831			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.67451	100.00000	10.65102			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.67451	100.00000	10.65101			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.31000	108.96647	1.31000	108.95122			13,997,203,280.00	10,684,888	145,642,444.00
I2038	On 31/01/2038	Spot Bond				1.93000	107.55745	1.93000	107.54060			49,843,319,220.00	25,825,554	489,062,777.00
I2050	On 31/12/2050	Spot Bond				1.98000	115.24081	1.98000	115.22221			377,796,877,920.00	190,806,504	210,100,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.34457	100.00000	18.30976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	85.13353	100.00000	84.93871			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.27900	100.00000	86.07881			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.27502	100.00000	23.22294			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	85.45699	100.00000	85.26008			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.63065	100.00000	20.58012			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.03732	100.00000	15.00050			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.18927	100.00000	55.05410			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.12189	100.00000	39.02607			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.78604	100.00000	38.69104			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.34311	100.00000	37.25955			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.44996	100.00000	15.41539			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.51024	100.00000	11.48448			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.34125	100.00000	38.25639			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.00909	100.00000	30.93397			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.97308	100.00000	28.90289			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.43425	1.75000	106.41810			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.04034	8.27000	101.01810			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.71293	100.00000	21.66032			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	9.97347	100.00000	9.94931			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.81178	100.00000	5.79899			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.22413	100.00000	3.21703			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.32216	100.00000	19.26185			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.32123	100.00000	9.29213			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.04715	8.76500	100.02357			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.32333	100.00000	16.27181			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.59302	100.00000	9.56275			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	68.51034	100.00000	68.35954			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.35618	100.00000	19.31334			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.35618	100.00000	19.31334			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.87611	5.00000	100.86257			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.38599	100.00000	14.34107		24,533,000,000,000.00	245,330,000	160,000,000.00	
IDW002	On	30/06/2016	Spot Bond			100.00000	14.12558	100.00000	14.08148			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.77890	100.00000	17.73934			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	19.96361	100.00000	20.37810			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	19.96361	100.00000	20.37810			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.27967	100.00000	9.25070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.66056	100.00000	7.64179			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	68.39138	100.00000	68.02747			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	65.23150	100.00000	64.93828			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	63.07860	100.00000	62.79188			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.80533	100.00000	21.75653			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	55.16662	100.00000	54.90409			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	67.46165	100.00000	67.31316			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.43700	100.00000	16.39718			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	68.58166	100.00000	99.72678			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	100.93673	100.00000	100.66612			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	99.07246	100.00000	98.81175			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.00861	100.00000	48.89984			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND240	On	02/10/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
IND244	On	30/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On	26/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.22693	100,000.00000	2.18517			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On	03/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.33157	100.00000	52.23228			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.64052	100.00000	51.54254			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	40.80803	100.00000	39.94640			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	37.43840	100.00000	36.85909			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	35.62605	100.00000	35.19100			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	34.49534	100.00000	34.14744			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On	05/11/2013	Spot Bond			100.00000	33.72295	100.00000	33.43328			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	33.16198	100.00000	32.91391			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	32.73613	100.00000	32.51926			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	32.40186	100.00000	32.20923			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	32.13250	100.00000	31.95925			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	31.91083	100.00000	31.75343			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	31.72521	100.00000	31.58101			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	63.07051	100.00000	62.79316			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	87.09263	100.00000	86.69311			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.29442	100.00000	61.14594			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.48373	100.00000	13.45107			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.06880	100.00000	17.02746			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.05254	100.00000	16.01365			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	92.69862	100.00000	92.47685			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.24188	100.00000	86.04133			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.26341	100.00000	8.24317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	75.44165	100.00000	75.29459			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.02774	100.00000	22.97134			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.87412	100.00000	9.84994			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.84861	100.00000	84.65534			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	73.11877	100.00000	72.83091			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.01178	6.50000	100.00000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	76.86011	100.00000	76.65125			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	66.33054	100.00000	66.12345			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	87.01161	100.00000	86.80832			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.03270	100.00000	85.83401			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.91699	100.00000	9.88570			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	82.37569	100.00000	82.19504			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	26.84098	100.00000	26.75719			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	73.98374	100.00000	73.68421			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	50.12615	100.00000	49.90330			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	70.81712	100.00000	70.54264			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	70.54264	100.00000	70.27027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING172	On	28/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			8,333,333,300,000.00	83,333,333	83,333,333.00
ING173	On	28/02/2013	Spot Bond			100.00000	67.83626	100.00000	67.44186			8,333,333,300,000.00	83,333,333	83,333,333.00
ING174	On	28/05/2013	Spot Bond			100.00000	45.38639	100.00000	45.07021			8,333,333,300,000.00	83,333,333	83,333,333.00
ING175	On	28/08/2013	Spot Bond			100.00000	45.38639	100.00000	45.07021			8,333,333,300,000.00	83,333,333	83,333,333.00
ING176	On	28/02/2013	Spot Bond			100.00000	67.83626	100.00000	67.44186			25,000,000,000,000.00	250,000,000	250,000,000.00
ING177	On	28/02/2015	Spot Bond			100.00000	13.44782	100.00000	13.35414			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	8.96521	100.00000	8.90276			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.51475	100.00000	94.27425			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.38535	100.00000	63.23180			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.10601	100.00000	43.00158			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.10601	100.00000	43.00158			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.76435	100.00000	45.65349			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.40464	100.00000	44.29589			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.39878	100.00000	21.78735			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.28376	100.00000	22.22978			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.75101	100.00000	40.65121			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.28585	100.00000	18.22876			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.40266	100.00000	12.36393			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	9.96702	100.00000	9.93590			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.17915	8.80000	104.15464			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.39651	100.00000	36.31506			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.25069	100.00000	15.21333			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.49807	100.00000	11.47233		100,000,000,000.00	1,000,000	15,300,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	22.67609	100.00000	22.62116			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.21289	100.00000	16.17319			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.16613	100.00000	23.11486			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.37107	100.00000	9.34812			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.40676	100.00000	8.38618			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.48359	2.75000	100.47613		1,210,000,000.00	440,000	220,000.00	
IV019	On	31/03/2028	Spot Bond			2.60000	103.04399	2.60000	103.02591			0.00	0	364,000.00
IV01E	On	29/08/2013	Spot Bond			100.00000	54.97940	100.00000	54.72376			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.18520	100.00000	8.15965			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	7.87959	100.00000	7.84493			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.57585	100.00000	10.52934			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.37783	100.00000	0.37615			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00613	100.00000	0.00610			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	70.83218	100.00000	70.70198			300,000,000,000.00	3,000,000	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	82.00812	100.00000	81.93537			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.35216	100.00000	20.30736			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.96210	100.00000	10.93554			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.95043	2.60000	101.93254			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	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	88.16425	100.00000	87.95181			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On	11/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On	15/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	39.58273	100.00000	38.82580			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	36.81805	100.00000	36.28874			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	35.25282	100.00000	34.84679			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	34.24648	100.00000	33.91746			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	33.54530	100.00000	33.26887			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	33.02886	100.00000	32.79058			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	32.63268	100.00000	32.42333			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	32.31916	100.00000	32.13250			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	32.06489	100.00000	31.89648			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	31.85452	100.00000	31.70113			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On	19/12/2013	Spot Bond			100.00000	31.67760	100.00000	31.53677			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.51866	100.00000	66.35753			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.21587	100.00000	8.19597			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.83158	100.00000	30.75689			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.89929	100.00000	11.84696			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	99.58568	100.00000	99.04738			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	63.07051	100.00000	62.79316			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	86.83875	100.00000	86.44581			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.05633	100.00000	65.89630			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.66782	100.00000	65.50874			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	79.77320	100.00000	79.60905			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.76424	100.00000	75.61655			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.51699	100.00000	2.50737			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	78.01518	100.00000	77.85465			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.46407	100.00000	69.33660			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.08074	100.00000	19.03874			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.25704	100.00000	44.14983			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.36052	100.00000	19.31310			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On	13/08/2017	Spot Bond			100.00000	15.67594	100.00000	15.61700			0.00	0	8,600,000.00
LGL03	On	03/04/2018	Spot Bond			100.00000	1.56846	100.00000	1.56250		205,000,000,000,000.00	050,000,000	1,000,000,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	62.79316	100.00000	62.51702			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	66.60627	100.00000	66.44490			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	32.56978	100.00000	32.49088			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	59.43109	100.00000	59.28711			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	28.31206	100.00000	28.24347			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027 On	07/10/2014	Spot Bond			100.00000	22.18695	100.00000	22.13320			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.81485	100.00000	17.75924			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	9.03869	100.00000	8.97158		20,300,000,000,000.00	203,000,000	1,500,000,000.00	
MBF030 On	01/10/2017	Spot Bond			100.00000	1.75698	100.00000	1.74934		4,170,000,000,000.00	41,700,000	505,700,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	95.12309	100.00000	94.88228			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	95.27150	100.00000	95.02969			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.14613	100.00000	44.03918			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33334			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.41489	100.00000	89.19995			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.17404	100.00000	44.06703			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	90.81092	100.00000	90.59104			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.96902	100.00000	41.86736			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.61536	100.00000	30.54119			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.29736	100.00000	22.24276			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.07755	100.00000	22.02407			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.66173	100.00000	5.64786			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.82258	100.00000	13.78873			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.40335	8.00000	109.37989			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M On	13/12/2012	Spot Bond			100.00000	85.17191	100.00000	84.97657			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.62570	100.00000	20.57519			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.19411	100.00000	25.13836			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.23416	100.00000	25.17830			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.74902	100.00000	10.72523			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.49695	100.00000	9.47606			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.34389	100.00000	9.32332			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.97703	8.59000	99.95405			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.28298	9.34000	102.25761			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.44475	10.01000	102.41757			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.11177	100.00000	27.05177			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.63109	100.00000	11.60261			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.91216	100.00000	6.89523			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.83257	100.00000	10.80604			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.25180	100.00000	17.21320			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.65118	100.00000	17.59546			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	103.00404	8.78500	102.97985			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	59.05967	100.00000	58.91502			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On	31/05/2017	Spot Bond			8.00000	104.75797	8.00000	104.73551			0.00	0	9,100,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	33.53569	100.00000	33.46187			0.00	0	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.79293	100.00000	20.74716			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	14.03429	100.00000	14.00340			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	49.94977	100.00000	49.83922			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.55058	100.00000	6.53472			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11208	100.00000	0.11180			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.86148	100.00000	6.84487			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.94627	100.00000	6.92945			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.43753	100.00000	6.42194			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.50536	100.00000	6.48960			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.61841	100.00000	6.60239			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.67495	100.00000	6.65878			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.74278	100.00000	6.72644			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.91236	100.00000	6.89561			0.00	0	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	7.02541	100.00000	7.00840			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.14977	100.00000	7.13246			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.26284	100.00000	7.24524			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.31936	100.00000	7.30163			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.99769	100.00000	7.97832			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.78908	100.00000	8.76779			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11208	100.00000	0.11180			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11208	100.00000	0.11180			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.91429	100.00000	30.83940			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	22.02331	100.00000	21.96996			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	20.83584	100.00000	20.78537			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.43866	100.00000	9.41580			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	16.93173	100.00000	16.85726			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	9.46849	100.00000	9.42685			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			100.00000	19.20314	100.00000	19.16016			0.00	0	14,200,000.00
NBK2B	On	15/09/2015			100.00000	15.96686	100.00000	15.92775			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	12.36710	100.00000	12.33942			0.00	0	6,800,000.00
NBK4	On	28/10/2024			100.00000	0.02333	100.00000	0.02329			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	65.86319	100.00000	65.70363			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.55055	100.00000	25.49400			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.42448	100.00000	18.37986			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.42140	100.00000	9.39857			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.33869	100.00000	36.25738			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	37.80163	100.00000	37.70905			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.03080	100.00000	14.99717			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.78857	100.00000	11.75970			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.33993	100.00000	79.18580			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	96.20284	100.00000	95.95553			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	86.55100	100.00000	86.34924			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.81979	100.00000	26.76891			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.87618	100.00000	33.81191			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.57625	100.00000	25.52773			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.25382	100.00000	24.20793			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.53867	100.00000	21.48650			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	85.46959	100.00000	85.27266			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	82.98037	100.00000	82.79473			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	82.78049	100.00000	82.59570			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	82.78049	100.00000	82.59570			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	82.78049	100.00000	82.59570			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.98953	100.00000	19.94110			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.41650	100.00000	17.37431			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.91562	100.00000	18.86980			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.17762	100.00000	16.13799			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.61594	100.00000	12.58505			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.08030	100.00000	14.04620			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.81000	100.00000	14.77412			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.99994	100.00000	13.96603			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.66917	100.00000	11.64090			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	98.16742	100.00000	97.99669			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	59.01665	100.00000	58.87369			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	39.03704	100.00000	38.95890			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	38.96822	100.00000	38.89023			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	15.01627	100.00000	14.95024			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.68092	100.00000	10.63395			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.80932	100.00000	1.80081			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	9.04028	100.00000	8.99623			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.10781	100.00000	19.06506		100,000,000,000.00	0.00	1,000,000	4,000,000.00
NED12A	On	14/12/2012			100.00000	84.92424	100.00000	84.72991			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	88.06044	100.00000	87.85893			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.50122	100.00000	51.38599			0.00	0	0.00
NED8	On	08/02/2014			100.00000	40.69629	100.00000	40.60671			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.71965	100.00000	7.70094			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.94423	100.00000	20.89813			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.33803	100.00000	11.31056			0.00	0	0.00
NET41	On	16/02/2013			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	10.03470	100.00000	9.99009			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.60461	100.00000	10.58005			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	11.11937	100.00000	11.09490			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.68055	100.00000	11.65226			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11 On	22/05/2016	Spot Bond			6.82500	99.13884	6.82500	99.12061			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	99.93970	6.58500	99.92196			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	59.86966	100.00000	59.72463			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.22972	100.00000	17.17593			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.90232	100.00000	11.87348			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.98147	6.92500	99.96282			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	60.06465	100.00000	59.91914			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.46185	100.00000	17.40733			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.12408	100.00000	12.09472			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.03057	7.32500	100.01084			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	60.32464	100.00000	60.17851			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.88945	100.00000	17.83359			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.64651	100.00000	89.43050			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	60.36256	100.00000	60.21633			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	89.77876	100.00000	89.56243			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.57921	100.00000	60.43246			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	89.84488	100.00000	89.62839			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	60.85004	100.00000	60.70262			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.20211	100.00000	61.05385			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.34092	100.00000	9.31830			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.33972	8.21500	99.31777			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	58.74863	100.00000	58.61319			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.67763	100.00000	40.58809			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.79102	100.00000	16.75386			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.33849	100.00000	17.30032			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.19712	100.00000	8.17812			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	16.19512	100.00000	16.15928			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.94058	100.00000	65.78084			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.12358	100.00000	32.04575			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.95170	100.00000	31.87430			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.22832	100.00000	11.20112			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	22.22627	100.00000	22.17242			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	64.78324	100.00000	64.49836			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	20.01780	100.00000	19.92977			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.47073	100.00000	13.43809			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4	On	18/10/2015			100.00000	13.52782	100.00000	13.49505			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.56207	100.00000	13.52922			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.38421	100.00000	14.34936			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.29768	100.00000	15.26062			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	21.00689	100.00000	20.95599			0.00	0	0.00
OML01	On	27/10/2015			100.00000	20.31402	100.00000	20.26906			0.00	0	110,100,000.00
OTCA05	On	30/04/2013			100.00000	64.15665	100.00000	64.00123		1,020,000,000,000.00		10,200,000	138,400,000.00
OTCA06	On	30/04/2014			100.00000	31.56134	100.00000	31.48489		50,200,000,000,000.00		502,000,000	323,400,000.00
OTCA07	On	30/04/2013			100.00000	64.07094	100.00000	63.91573		15,210,000,000,000.00		152,100,000	659,600,000.00
OTCA08	On	30/04/2014			100.00000	31.33004	100.00000	31.25414		10,000,000,000,000.00		100,000,000	182,000,000.00
OTCA10	On	30/04/2017			100.00000	13.33000	100.00000	13.29772			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	95.35369	100.00000	95.11106		60,000,000,000,000.00		600,000,000	1,258,678,161.00
OTCA2U	On	31/07/2016			100.00000	5.19616	100.00000	5.17331			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	95.73778	100.00000	95.49417			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	18.30713	100.00000	18.26278			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	5.94632	100.00000	5.93175			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	56.59842	100.00000	56.41977			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On	25/01/2013	Spot Bond			98.17000	76.69161	98.17000	76.53375			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	52.56785	100.00000	52.45120			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	90.71311	100.00000	90.49400			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.19210	100.00000	27.12550			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	87.70858	100.00000	87.50834			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	84.69859	100.00000	84.50521			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.49223	100.00000	56.35387			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	56.64560	100.00000	56.50688			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	56.84500	100.00000	56.70578			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	84.74035	100.00000	84.54687			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.33285	100.00000	27.26592			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	87.89860	100.00000	87.69792			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	56.90124	100.00000	56.76188			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	57.16200	100.00000	57.02199			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	84.81343	100.00000	84.61979			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.64749	100.00000	27.57977			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	57.36139	100.00000	57.22091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012	Spot Bond			100.00000	85.00136	100.00000	84.80729			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	27.99524	100.00000	27.92667			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	57.77041	100.00000	57.62892			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	41.86951	100.00000	41.76807			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	81.12502	100.00000	81.23101			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	81.25102	100.00000	81.25101			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	81.33102	100.00000	81.33101			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.82538	13.50000	107.74913			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.61198	100.00000	20.56586			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00222	100.00000	0.00222			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.44000	122.37961	5.37000	122.57520		166,859,365,447,680.00	672,677,472	25,973,121,627.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.82538	13.50000	107.74913			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.16088	100.00000	9.14038			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.82538	13.50000	107.74913			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.07150	100.00000	4.06239			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	57.57303	100.00000	57.44631			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.55500	128.38310	7.41000	129.83783		134,743,436,748,025.00	835,001,555	11,759,688,814.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	0.00099	100.00000	0.00098			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.43281	104.63479	212.40726	104.33204			0.00	0	1,576,966,000.00
R197	On	07/12/2023	Spot Bond			1.26000	276.99475	1.28000	276.46701			3,377,578,680.00	2,680,618	130,836,715.00
R201	On	21/12/2014	Spot Bond			4.93000	110.41445	4.88000	110.50890			17,214,462,517,910.00	491,777,387	3,081,721,693.00
R202	On	07/12/2033	Spot Bond			1.91000	205.57593	1.91000	205.54378			341,258,498,610.00	178,669,371	1,181,110,771.00
R2023	On	28/02/2023	Spot Bond			7.09000	105.51807	6.95000	106.55462			7,764,046,300,000.00	095,070,000	2,761,910,000.00
R203	On	15/09/2017	Spot Bond			5.89000	110.42989	5.80500	110.79506			56,400,516,389,950.00	575,639,455	9,818,059,334.00
R204	On	21/12/2018	Spot Bond			6.19000	111.49947	6.11500	111.88538			17,328,487,886,850.00	799,432,615	5,391,298,508.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.80760	8.75000	100.78376			5,679,012,500,000.00	649,030,000	863,430,000.00
R205	On	31/03/2014	Spot Bond			100.00000	36.85521	100.00000	36.76593			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.09500	104.58298	5.03000	104.65026			12,862,893,172,375.00	524,611,025	1,909,404,792.00
R207	On	15/01/2020	Spot Bond			6.50500	105.84769	6.39000	106.50813			24,584,744,807,655.00	779,361,231	6,970,775,345.00
R208	On	31/03/2021	Spot Bond			6.64500	100.74595	6.52500	101.50406			93,813,977,963,850.00	117,980,130	10,819,251,007.00
R209	On	31/03/2036	Spot Bond			8.37000	78.42987	8.19500	79.91371			74,511,372,819,600.00	902,195,080	10,215,049,475.00
R210	On	31/03/2028	Spot Bond			1.67000	155.91932	1.67000	155.89590			112,945,536,860.00	67,632,058	80,738,436.00
R211	On	31/01/2017	Spot Bond			0.40000	122.41273	0.40000	122.39862			10,256,035,200.00	25,640,088	1,203,662,247.00
R212	On	31/01/2022	Spot Bond			1.23000	127.06049	1.23000	127.04298			99,514,852,320.00	80,906,384	1,114,681,955.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.12500	89.99733	7.99000	91.16653			18,520,594,763,125.00	279,457,817	3,694,588,463.00
R214	On	28/02/2041	Spot Bond			6.50000	100.60260	6.50000	100.58482			11,521,217,500,000.00	772,495,000	4,876,244,318.00
R223C	On	15/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.37695	100.00000	46.27318			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.91797	100.00000	30.84878			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.61198	100.00000	20.56586			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.74132	100.00000	13.71057			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.16088	100.00000	9.14038			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.10725	100.00000	6.09359			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.07150	100.00000	4.06239			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	56.08587	100.00000	55.96174			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.39058	100.00000	37.30783			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.92705	100.00000	24.87188			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.61804	100.00000	16.58126			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.07869	100.00000	11.05417			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.38579	100.00000	7.36945			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.92386	100.00000	4.91296			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	3.28257	100.00000	3.27531			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.18838	100.00000	2.18354			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.45892	100.00000	1.45569			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.97261	100.00000	0.97046			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.64841	100.00000	0.64697			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43227	100.00000	0.43132			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28818	100.00000	0.28754			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19212	100.00000	0.19170			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12808	100.00000	0.12780			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08539	100.00000	0.08520			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05692	100.00000	0.05680			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03795	100.00000	0.03787			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02530	100.00000	0.02524			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01687	100.00000	0.01683			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01124	100.00000	0.01122			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00750	100.00000	0.00748			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00500	100.00000	0.00499			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00333	100.00000	0.00332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	0.00222	100.00000	0.00222			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00148	100.00000	0.00148			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00099	100.00000	0.00098			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	41.15035	100.00000	41.04956			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	66.83195	100.00000	66.67006			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	15.17360	100.00000	15.13684			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.23528	100.00000	19.17523			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.38176	100.00000	2.37129			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.04261	100.00000	85.84298			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	57.98156	100.00000	57.79854			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	57.98156	100.00000	57.79854			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	50.34999	100.00000	50.12615			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	19.20478	100.00000	19.15774			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	71.04558	100.00000	70.95587			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	98.11427	100.00000	97.85539			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	23.67051	100.00000	23.61317			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.65598	5.87500	103.63965			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	92.28881	100.00000	92.06205			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	17.96275	100.00000	17.88377			0.00	0	0.00
RES13	On	09/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	28.19172	100.00000	28.12268			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	88.44400	100.00000	88.23442			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	88.58451	100.00000	88.37459			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.63914	100.00000	24.57945			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.60661	100.00000	12.58165			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.50991	100.00000	13.47718			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.49968	100.00000	15.46214			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.49968	100.00000	15.46214			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	69.41742	100.00000	69.11216			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	58.37886	100.00000	58.12213			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	53.51033	100.00000	53.27243			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99972	100.00000	49.99967			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On	27/09/2016	Spot Bond			100.00000	4.02546	100.00000	4.00756			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.35340	100.00000	0.35183			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	41.29885	100.00000	41.19770			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.25260	100.00000	36.18083			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.49266	100.00000	22.43818			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.04753	5.25000	101.03331			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.64162	100.00000	0.64005			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.79434	100.00000	2.78757			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	96.63866	100.00000	96.43606			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.49018	100.00000	14.45811			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403		800,000,000,000.00	8,000,000	8,000,000	8,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	90.08440	100.00000	89.86574			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.61454	100.00000	17.57577			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.34195	100.00000	10.31689			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.18384	8.00000	110.16023			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.47424	100.00000	8.45372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	7.52753	100.00000	7.50911			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.74177	100.00000	7.71733			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.54506	100.00000	23.49323			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	72.52936	100.00000	72.36884			35,000,000,000.00	350,000	3,050,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.47860	100.00000	13.44878			0.00	0	7,400,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	120.51358	5.75000	120.48234			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.27629	100.00000	48.16826			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	68.23080	100.00000	68.10538			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	70.12331	100.00000	69.99150			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.26899	100.00000	10.24601			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.01116	100.00000	21.96190			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	2,440,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.31975	100.00000	69.19233			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.14430	100.00000	8.12435			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	28.73107	100.00000	28.66071			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.26329	100.00000	28.19407			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.68879	100.00000	10.66290			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.28918	100.00000	55.15524			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.46975	100.00000	42.36688			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.76535	100.00000	10.74126			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	42.45771	100.00000	42.35485			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.40122	100.00000	11.37360			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.33930	100.00000	7.32132			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.96831	100.00000	0.96617			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.57664	100.00000	7.55809			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.86602	100.00000	12.83755		25,000,000,000.00	250,000	250,000	250,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.85619	10.05000	103.82853			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.36728	100.00000	7.34427			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.68248	100.00000	20.63238			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	10.17173	100.00000	10.13997			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.76235	100.00000	7.74355			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.06480	8.00000	105.04978			0.00	0	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	10.96976	100.00000	10.94561			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.79003	100.00000	11.76408			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.57698	100.00000	71.44417			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.09956	100.00000	18.05973			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	66.92756	100.00000	66.77326			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.17025	100.00000	7.15438			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.81178	100.00000	5.79899			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.06447	100.00000	11.03738			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	85.49720	100.00000	85.31682			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.35919	100.00000	2.35342			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05925	100.00000	0.05910			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.01178	6.50000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.91193	100.00000	9.88766			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	55.19342	100.00000	55.05824			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.45578	100.00000	15.41792			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.34612	100.00000	9.32323		47,000,000,000,000.00	470,000,000	150,000,000.00	
SHS05	On	29/06/2017	Spot Bond			8.75000	100.08644	8.75000	100.07072			0.00	0	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	55.53867	100.00000	55.41642			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.69925	100.00000	14.66689			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	61.80676	100.00000	61.66997			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.26899	100.00000	10.24601			0.00	0	29,200,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.85095	100.00000	28.78106			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.86546	100.00000	10.83914			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.99021	100.00000	15.95147			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.75871	100.00000	8.73749			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.34660	100.00000	16.31042		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.43528	100.00000	17.38084			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.94016	100.00000	9.91581			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.49863	100.00000	9.47536			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.33443	100.00000	9.30529			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.90591	100.00000	6.89054			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.07298	6.75000	100.05473			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.68674	100.00000	24.64796			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.57989	7.25000	101.56024			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.98182	100.00000	9.95031			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009 On	15/09/2017	Spot Bond			8.75000	98.45114	8.75000	98.42786			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.68803	13.50000	100.65170			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.54032	100.00000	2.53018			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911 On	19/07/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN943	On	16/11/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN948	On	19/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN949	On	29/11/2012			100.00000	86.69834	100.00000	86.49289		86,900,000,000,000.00	869,000,000	505,000,000.00	
SZ18	On	30/09/2015			100.00000	20.36241	100.00000	20.31709			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	9.08298	100.00000	9.06277			0.00	0	0.00
T018	On	15/07/2014			100.00000	33.92542	100.00000	33.85073			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	36.41889	100.00000	36.33739			0.00	0	500,000.00
TFS100	On	22/01/2013			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TFS102	On	14/12/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TFS103	On	14/03/2013			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.79215	6.27500	100.77508			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.00337	100.00000	64.84590			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	65.59269	100.00000	65.43380			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	16.51744	100.00000	16.47742			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.85088	8.00000	103.82875			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.36934	6.27000	100.35224			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	41.05620	100.00000	40.97492			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.71742	100.00000	41.58717			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.83784	100.00000	8.81025			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.09308	100.00000	9.06469			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.29842	100.00000	9.27795			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.64186	100.00000	9.61175			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.81599	100.00000	10.78222			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.66563	100.00000	15.61672			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.78075	100.00000	97.52343			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.49893	100.00000	12.46864			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	97.70973	100.00000	97.45260			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	98.68001	100.00000	98.42032			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	97.91318	100.00000	97.65551			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012	Spot Bond			100.00000	98.17802	100.00000	97.91966			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.64228	100.00000	7.62378			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.18601	100.00000	8.16618			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.54849	100.00000	8.52777			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.27345	100.00000	9.25098			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.75676	100.00000	9.73312			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.87981	100.00000	14.84376			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	12.16086	100.00000	12.13140			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	14.54977	100.00000	14.51452			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	12.44063	100.00000	12.41050			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.36724	100.00000	8.34698			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.48807	100.00000	8.46752			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.54849	100.00000	8.52777			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.25412	100.00000	12.22443			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.44063	100.00000	12.41050			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	13.08181	100.00000	13.05011			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	9.15262	100.00000	9.13044			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	13.08181	100.00000	13.05011			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On	18/07/2016			100.00000	14.01441	100.00000	13.98046			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	10.36089	100.00000	10.33579			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	13.95612	100.00000	13.92231			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	18.61914	100.00000	18.57403			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	15.19395	100.00000	15.15715			0.00	0	0.00
THE9D3	On	18/07/2016			100.00000	18.79400	100.00000	18.74847			0.00	0	0.00
TL13	On	31/12/2013			100.00000	37.34740	100.00000	37.61585			0.00	0	0.00
TL15	On	29/04/2015			100.00000	27.86463	100.00000	27.80297		151,200,000,000.00		1,512,000	5,412,000.00
TL20	On	22/02/2020			6.00000	103.64704	6.00000	103.63053			0.00	0	0.00
TN17	On	14/11/2017			100.00000	14.11417	100.00000	14.08311		7,500,000,000,000.00		75,000,000	1,019,100,000.00
TN20	On	17/09/2020			100.00000	11.04912	100.00000	11.02440			0.00	0	295,104,287.00
TN23	On	06/11/2023			100.00000	15.07485	100.00000	15.04167			0.00	0	103,100,000.00
TN25	On	19/08/2025			100.00000	10.51612	100.00000	10.49297			0.00	0	135,700,000.00
TN27	On	14/11/2027			100.00000	12.19717	100.00000	12.17032		3,400,000,000,000.00		34,000,000	35,050,000.00
TORQ1	On	15/04/2022			100.00000	7.83512	100.00000	7.79827			0.00	0	0.00
TORQ2	On	15/04/2022			100.00000	8.01962	100.00000	7.98189			0.00	0	0.00
TORQ3	On	15/04/2022			100.00000	8.25331	100.00000	8.21449			0.00	0	0.00
TORQ4	On	15/04/2022			100.00000	8.27791	100.00000	8.23898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.43409	100.00000	9.38972			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.04522	100.00000	15.96975			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.10714	10.00000	100.08034			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.10447	9.75000	100.07835			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.10382	100.00000	10.07776			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.59255	100.00000	11.56662			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	93.01313	100.00000	92.78846			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	32.25532	100.00000	32.17719			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	13.34084	100.00000	13.30853			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.32045	100.00000	18.27607			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	12.36520	100.00000	12.33753			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	92.86231	100.00000	92.63015			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	43.15419	100.00000	43.04965			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	92.89090	100.00000	92.65868			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	43.33968	100.00000	43.22992			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	92.99381	100.00000	92.76133			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	43.61852	100.00000	43.51285			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	16.29918	100.00000	16.24829			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	10.92865	100.00000	10.89452			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	8.57882	100.00000	8.55203			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	75.33472	100.00000	75.18786			0.00	0	0.00
VOD005	On	28/11/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
WS04	On	30/05/2016			100.00000	21.05348	100.00000	21.00713			0.00	0	65,603,199.00
WS05	On	01/08/2018			100.00000	12.31110	100.00000	12.28271			0.00	0	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	22.57479	100.00000	22.52510			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	14.05601	100.00000	14.02507			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.37329	100.00000	12.34605			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.14317	100.00000	12.11644			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.04090	100.00000	12.01439			0.00	0	27,500,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.96179	100.00000	47.85447			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	39.17143	100.00000	39.08473			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.84741	100.00000	10.82354			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.89485	100.00000	29.82832			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.40668	100.00000	24.35295			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.49217	100.00000	8.47338			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.42148	100.00000	17.38313			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.82354	100.00000	10.79971			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34563	100.00000	0.34486			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02679	100.00000	0.02674			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.58246	100.00000	8.56617			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.62918	100.00000	7.61470			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.62918	100.00000	7.61470			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.82053	100.00000	6.80759			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00

Total for j-Bonds : ,382,675,713,519,110.00 ,212,259,564 118 160 292 092.00

Grand Total: 32,676,603,485,050.00 12,353,120 18 161 498 220.00