



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/06/2012

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	18/06/2012	Foreign Exchange Future			8.36910	8.36910	8.42290	8.42290		20.86	1,212,121,860.30	144,833	69,770.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			3.66980	0.00367	1.289	28.76	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			430.76980	0.43077	482.189	28.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			0.40220	0.00040	0.106	36.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			827.50220	0.82750	881.006	36.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.00310	0.00000	0.000	49.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,877.10310	1.87710	1,930.900	49.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			236.61740	0.23662	184.011	22.96	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			13.71740	0.01372	14.911	22.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			45.43020	0.04543	23.419	23.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			122.53020	0.12253	154.319	23.05	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			7.42760	0.00743	2.690	26.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			334.52760	0.33453	383.590	26.72	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			623.19320	0.62319	569.249	27.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			0.29320	0.00029	0.149	27.64	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			425.15900	0.42516	371.053	25.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			2.25900	0.00226	1.953	25.77	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			328.62740	0.32863	274.687	24.37	0.00	0	6,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put			5.72740	0.00573	5.587	24.37	0.00	0	6,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			772.95780	0.77296	719.115	28.80	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			0.05780	0.00006	0.015	28.80	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			723.00000	0.72300	669.134	28.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			0.10000	0.00010	0.034	28.41	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			673.07180	0.67307	619.172	28.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			0.17180	0.00017	0.072	28.03	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,422.90000	1.42290	1,369.100	37.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00000	0.00000	0.000	37.59	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,372.90000	1.37290	1,319.100	36.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00000	0.00000	0.000	36.83	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			922.90680	0.92291	869.101	29.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			0.00680	0.00001	0.001	29.96	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,672.90000	1.67290	1,619.100	41.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	41.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.47950	8.47950	8.53240	8.53240		20.48	1,598,936,917.50	188,565	293,002.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,395.35520	1.39536	1,343.399	19.67	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.95520	0.01296	13.898	19.67	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,251.46550	1.25147	1,199.876	19.15	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			19.06550	0.01907	20.376	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,156.88350	1.15688	1,105.615	18.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			24.48350	0.02448	26.115	18.81	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			182.29740	0.18230	166.761	24.36	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			849.89740	0.84990	887.261	24.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			166.18150	0.16618	151.738	24.89	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			933.78150	0.93378	972.238	24.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			270.94800	0.27095	249.723	22.26	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			538.54800	0.53855	570.223	22.26	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			221.10190	0.22110	203.027	23.31	0.00	0	9,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			688.70190	0.68870	723.527	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			200.50930	0.20051	183.765	23.83	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			768.10930	0.76811	804.265	23.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			372.95960	0.37296	346.064	20.73	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			340.55960	0.34056	366.564	20.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			334.52640	0.33453	309.997	21.24	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			402.12640	0.40213	430.497	21.24	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			285.43280	0.28543	263.435	22.01	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			503.03280	0.50303	533.935	22.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			0.00000	0.00000	485.182	19.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			0.00000	0.00000	205.682	19.35	20,568.24	100	100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			491.29750	0.49130	458.702	19.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			208.89750	0.20890	229.202	19.58	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			416.51360	0.41651	387.128	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			284.11360	0.28411	307.628	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			721.54470	0.72154	679.422	18.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			89.14470	0.08914	99.922	18.49	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			647.55890	0.64756	607.233	18.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			115.15890	0.11516	127.733	18.61	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			578.27520	0.57828	542.262	18.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			145.87520	0.14588	162.762	18.90	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,063.65410	1.06365	1,012.784	18.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			31.25410	0.03125	33.284	18.47	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			882.40980	0.88241	837.024	18.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			50.00980	0.05001	57.524	18.25	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			840.69490	0.84069	796.081	18.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			58.29490	0.05829	66.581	18.31	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58040	8.58040	8.63330	8.63330		20.70	141,173,321.20	16,453	46,802.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			121.01920	0.12102	113.249	30.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,587.71920	2.58772	2,632.849	30.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			366.64330	0.36664	345.707	22.84	0.00	0	540.00

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	9.10	Put			833.34330	0.83334	865.307	22.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			282.89550	0.28290	265.734	24.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,149.59550	1.14960	1,185.334	24.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			169.48150	0.16948	158.360	27.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,936.18150	1.93618	1,977.960	27.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			522.37610	0.52238	495.343	20.89	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			489.07610	0.48908	514.943	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			452.07960	0.45208	427.372	21.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			618.77960	0.61878	646.972	21.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			392.64510	0.39265	370.447	22.45	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			759.34510	0.75935	790.047	22.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			824.71850	0.82472	785.283	18.64	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			191.41850	0.19142	204.883	18.64	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			792.51910	0.79252	753.404	18.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			209.21910	0.20922	223.005	18.72	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			651.03860	0.65104	620.175	19.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			317.73860	0.31774	339.775	19.64	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			857.87700	0.85788	818.105	18.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			174.57700	0.17458	187.705	18.56	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68300	8.68300	8.73660	8.73660		20.83	0.00	0	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			924.14180	0.92414	888.611	18.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			287.54180	0.28754	305.611	18.87	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			519.62530	0.51963	496.646	22.25	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			883.02530	0.88303	913.646	22.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.86580	8.86580	8.92860	8.92860		21.88	98,108,942.80	11,066	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			908.23750	0.90824	898.399	22.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			979.63750	0.97964	1,032.599	22.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,326.03200	1.32603	1,304.737	19.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			397.43200	0.39743	438.937	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38940	9.38940	9.44100	9.44100		23.18	0.00	0	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	12/12/2014	Foreign Exchange Future	8.00	Call			1,952.66720	1.95267	1,934.316	20.27	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			511.66720	0.51167	544.916	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69310	10.69310	10.74470	10.74470		25.04	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future			8.36910	8.36910	8.42290	8.42290		20.86	133,905.60	16	61.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.38	Call			9,740.23900	0.09740	5,919.877	21.30	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.38	Put			5,450.23900	0.05450	7,009.877	21.30	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.47950	8.47950	8.53240	8.53240		20.48	93,274.50	11	881.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			37,710.12410	0.37710	34,991.246	20.68	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			33,470.12410	0.33470	36,041.246	20.68	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.58040	8.58040	8.63330	8.63330		20.70	0.00	0	2.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			52,614.82740	0.52615	49,906.553	20.85	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			48,284.82740	0.48285	50,866.553	20.85	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.68300	8.68300	8.73660	8.73660			0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			4,660.00000	0.04660	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	700.000		0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.09100	13.09100	13.08970	13.08970		17.42	37,911,536.00	2,896	75,566.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call			1,989.70000	1.98970	1,991.000	21.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put			0.00000	0.00000	0.000	21.18	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call			595.76810	0.59577	593.167	24.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put			6.06810	0.00607	2.167	24.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.25910	13.25910	13.25460	13.25460		16.76	13,895,536.80	1,048	11,617.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,926.76540	1.92677	1,930.398	18.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			22.16540	0.02217	21.298	18.16	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,171.59850	1.17160	1,173.413	15.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			66.99850	0.06700	64.313	15.30	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			391.63740	0.39164	379.581	17.35	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			587.03740	0.58704	570.481	17.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			277.99030	0.27799	266.348	18.52	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			873.39030	0.87339	857.249	18.52	0.00	0	0.00

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£ / R	On	14/12/2012	Foreign Exchange Future			13.41530	13.41530	13.40840	13.40840		17.47	3,487,978.00	260	1,630.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			693.24390	0.69324	679.059	17.40	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			654.84390	0.65484	633.759	17.40	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.57320	13.57320	13.56690	13.56690		17.55	0.00	0	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,255.29980	1.25530	1,253.252	26.25	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,218.39980	1.21840	1,210.052	26.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10630	0.10630	0.10620	0.10620		28.96	8,929.20	84	500.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			20.19080	0.00020	12.845	28.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			400.19080	0.00400	382.845	28.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10780	0.10780	0.10780	0.10780		24.57	9,055.20	84	3,413.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			458.94320	0.00459	438.323	24.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			678.94320	0.00679	658.323	24.57	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10930	0.10930	0.10920	0.10920		23.61	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			695.43180	0.00695	694.125	23.61	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			775.43180	0.00775	764.125	23.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.56930	10.56930	10.60950	10.60950		57.73	109,191,438.30	10,331	34,447.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,159.50010	1.15950	1,121.780	56.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			0.00010	0.00000	2.480	56.11	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			1,009.50180	1.00950	975.098	56.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			0.00180	0.00000	5.798	56.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			809.54480	0.80954	784.975	56.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			0.04480	0.00004	15.675	56.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			103.76440	0.10376	224.065	56.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			44.26440	0.04426	204.765	56.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			759.59160	0.75959	738.943	56.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			0.09160	0.00009	19.643	56.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			560.64790	0.56065	563.778	56.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			1.14790	0.00115	44.478	56.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			316.58890	0.31659	373.066	56.11	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			7.08890	0.00709	103.766	56.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.71710	10.71710	10.75640	10.75640		16.68	5,165,642.20	482	25,514.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			214.36350	0.21436	201.701	18.67	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			707.96350	0.70796	734.601	18.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			912.35210	0.91235	881.021	15.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			55.95210	0.05595	63.921	15.30	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			674.31200	0.67431	648.631	15.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			117.91200	0.11791	131.531	15.46	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			225.96980	0.22597	212.905	18.49	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			669.56980	0.66957	695.805	18.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,326.90380	1.32690	1,289.804	16.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			20.50380	0.02050	22.704	16.22	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,042.78950	1.04279	1,009.774	15.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			36.38950	0.03639	42.674	15.28	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.85650	10.85650	10.89690	10.89690		17.19	109,020,973.00	10,042	29,408.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			765.18870	0.76519	738.920	15.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			268.28870	0.26829	282.420	15.92	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			562.84100	0.56284	540.253	17.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			485.94100	0.48594	503.753	17.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			460.05330	0.46005	440.086	17.90	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			663.15330	0.66315	683.586	17.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			825.74550	0.82575	795.814	15.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			228.84550	0.22885	239.314	15.64	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.00320	11.00320	11.04420	11.04420		17.27	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			700.80380	0.70080	671.137	17.19	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			626.60380	0.62660	637.937	17.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.23550	11.23550	11.28210	11.28210		17.38	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,005.27180	1.00527	971.461	17.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			923.17180	0.92317	935.961	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			440.89700	440.89700	439.55200	439.55200			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			447.20100	447.20100	445.86400	445.86400			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			399.78900	399.78900	398.21300	398.21300			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			405.50500	405.50500	403.93100	403.93100			0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry			8.37920	8.37920	8.43110	8.43110		21.07	0.00	0	2,360.00
ANY DAY	On	28/06/2012	Any day expiry	7.40	Call			1,032.00000	1.03200	980.000	26.29	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	26.29	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	8.25	Call			245.00000	0.24500	204.000	20.71	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	8.25	Put			64.00000	0.06400	75.000	20.71	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.41920	8.41920	8.40770	8.40770		15.83	17,958,153.60	2,133	1,402.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	8.37	Call			77.48050	0.07748	78.546	16.52	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	8.37	Put			39.78050	0.03978	29.346	16.52	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.46250	8.46250	8.45080	8.45080		16.77	10,315,787.50	1,219	5,862.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			301.55310	0.30155	308.150	16.76	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			270.75310	0.27075	265.650	16.76	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.50730	8.50730	8.49530	8.49530		16.71	0.00	0	11,786.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			415.56690	0.41557	422.127	16.66	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			380.26690	0.38027	374.827	16.66	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.55520	8.55520	8.54340	8.54340		16.59	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			506.98790	0.50699	512.030	16.54	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			473.58790	0.47359	466.830	16.54	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.77740	9.77740	9.75670	9.75670		17.71	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.17720	8.17720	8.21570	8.21570		14.78	188,075.60	23	19.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Call			75.74740	0.07575	48.457	15.14	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Put			30.04740	0.03005	41.257	15.14	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.26980	8.26980	8.30720	8.30720		14.70	190,205.40	23	23.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			264.17480	0.26417	247.325	14.78	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
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			226.97480	0.22697	247.525	14.78	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.35530	8.35530	8.39160	8.39160		15.32	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			384.26520	0.38427	363.057	15.32	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			342.66520	0.34267	357.757	15.32	0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future			0.37170	0.37170	0.42350	0.42350			0.00	0	2,835.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	8,000.00
CF CANIOn	18/06/2012	Can-Do Future			0.00050	0.00050	0.00160	0.00160			0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	16,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.10430	0.10430	0.10310	0.10310			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.05160	0.05160	0.05250	0.05250			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.12330	0.12330	0.11440	0.11440			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02950	0.02950	0.02920	0.02920			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.15740	0.15740	0.15970	0.15970			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.07730	0.07730	0.07870	0.07870			0.00	0	4,800.00
CHF / R On	18/06/2012	Foreign Exchange Future			8.79770	8.79770	8.83440	8.83440		19.42	7,829,953.00	890	20,807.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Call			105.88830	0.10589	77.980	19.88	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Put			41.48830	0.04149	50.280	19.88	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.93410	8.93410	8.96990	8.96990		17.56	0.00	0	75.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			361.51020	0.36151	326.596	17.41	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			301.61020	0.30161	302.496	17.41	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.06620	9.06620	9.10180	9.10180		19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Call			532.23590	0.53224	508.843	19.45	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			470.43590	0.47044	482.643	19.45	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry			8.38040	8.38040	8.43220	8.43220		21.10	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call			1,033.00000	1.03300	981.000	25.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	25.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			716.00000	0.71600	665.000	22.57	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			4.00000	0.00400	5.000	22.57	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			249.00000	0.24900	210.000	20.75	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			67.00000	0.06700	80.000	20.75	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			116.00000	0.11600	92.000	22.44	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			194.00000	0.19400	222.000	22.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.42060	8.42060	8.46920	8.46920		20.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			360.00000	0.36000	328.000	19.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			141.00000	0.14100	157.000	19.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			236.00000	0.23600	212.000	21.18	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			277.00000	0.27700	301.000	21.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,075.00000	1.07500	1,027.000	19.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			6.00000	0.00600	6.000	19.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			767.00000	0.76700	723.000	18.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			18.00000	0.01800	22.000	18.30	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.45880	8.45880	8.50760	8.50760		20.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			829.00000	0.82900	787.000	18.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			41.00000	0.04100	48.000	18.29	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			448.00000	0.44800	417.000	19.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			190.00000	0.19000	208.000	19.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			325.00000	0.32500	301.000	20.96	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			327.00000	0.32700	352.000	20.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,125.00000	1.12500	1,078.000	19.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			17.00000	0.01700	19.000	19.06	0.00	0	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	28/09/2012	Any day expiry			8.49220	8.49220	8.54530	8.54530		20.73	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			396.00000	0.39600	369.000	20.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			361.00000	0.36100	387.000	20.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,174.00000	1.17400	1,124.000	18.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			29.00000	0.02900	32.000	18.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			887.00000	0.88700	842.000	18.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			62.00000	0.06200	70.000	18.29	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			518.00000	0.51800	485.000	19.57	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			223.00000	0.22300	243.000	19.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.53000	8.53000	8.58300	8.58300		20.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			589.00000	0.58900	557.000	19.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			256.00000	0.25600	277.000	19.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			469.00000	0.46900	441.000	20.65	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			396.00000	0.39600	421.000	20.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,227.00000	1.22700	1,177.000	18.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			44.00000	0.04400	47.000	18.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			948.00000	0.94800	904.000	18.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			85.00000	0.08500	94.000	18.28	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.56440	8.56440	8.61730	8.61730		20.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			531.00000	0.53100	502.000	20.56	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			424.00000	0.42400	448.000	20.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,001.00000	1.00100	957.000	18.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			104.00000	0.10400	113.000	18.20	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.59480	8.59480	8.64770	8.64770		20.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,048.00000	1.04800	1,003.000	18.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			120.00000	0.12000	128.000	18.17	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			581.00000	0.58100	553.000	20.43	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			443.00000	0.44300	468.000	20.43	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/08/2012	Bond Future			9.33000	86.18894	9.43700	85.34642			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.42300	83.64290	9.53300	82.79117			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	02/08/2012	GOVI			400.77100	400.77100	399.32400	399.32400			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			10,940.00000	1.09400	25,410.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			406.50200	406.50200	405.05700	405.05700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			10,970.00000	1.09700	25,420.000		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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.92900	174.92900	174.56000	174.56000			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.43100	177.43100	177.06700	177.06700			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	94.41000	5.59000	94.41000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.58000	94.42000	5.58000	94.42000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future				5.46000	94.54000	5.46000	94.54000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.42000	94.58000	5.40000	94.60000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.29000	94.71000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.28000	94.72000	5.28000	94.72000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.26000	94.74000	5.26000	94.74000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.27000	94.73000	5.27000	94.73000			0.00	2,000	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.34000	94.66000	5.35000	94.65000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.47000	94.53000	5.48000	94.52000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.65000	94.35000	5.66000	94.34000			0.00	2,000	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.84000	94.16000	5.85000	94.15000			0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future				6.58860	6.58860	6.57990	6.57990		19.78	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Call				84.03040	0.08403	83.066	20.32	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Put				34.13040	0.03413	24.466	20.32	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.65210	6.65210	6.64160	6.64160		13.84	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				214.33040	0.21433	218.340	13.85	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				162.73040	0.16273	156.240	13.85	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.69360	6.69360	6.68370	6.68370		15.91	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				331.00140	0.33100	330.279	15.86	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				277.30140	0.27730	266.680	15.86	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.11300	125.91489	6.15500	125.78292		2.45	12,591,489.00	100	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				439.73000	0.43973	503.740	2.43	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.15	Put				455.43000	0.45543	387.470	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				822.71000	0.82271	914.670	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				212.40000	0.21240	172.390	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,317.15000	1.31715	1,429.610	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				84.95000	0.08495	65.440	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				2,472.26000	2.47226	2,601.540	2.62	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				8.57000	0.00857	5.880	2.62	0.00	0	3,750.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.14800	120.91202	6.19300	120.78212		2.72	0.00	0	200.00
R157	On	01/11/2012	Bond Future	6.24	Call			880.48000	0.88048	948.090	2.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			745.00000	0.74500	682.710	2.72	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.17700	122.83472	6.22800	122.70163		2.66	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,122.35000	1.12235	1,191.310	2.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			986.85000	0.98685	922.720	2.67	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.15000	121.01491	8.24800	120.08596		11.34	24,202,982.00	200	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			299.82000	0.29982	425.070	10.96	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			6,032.25000	6.03225	5,228.550	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			353.49000	0.35349	496.100	10.99	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			5,683.65000	5.68365	4,897.310	10.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			447.46000	0.44746	618.730	11.03	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			5,177.64000	5.17764	4,419.960	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			7,019.46000	7.01946	7,870.600	12.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			223.43000	0.22343	145.620	12.03	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			4,462.32000	4.46232	5,196.240	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			667.75000	0.66775	472.720	11.72	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			5,108.29000	5.10829	5,881.180	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			508.03000	0.50803	351.970	11.80	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			5,181.72000	5.18172	5,958.570	11.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			492.44000	0.49244	340.340	11.81	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,017.67000	1.01767	1,331.270	11.18	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			3,388.68000	3.38868	2,773.330	11.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			1,999.67000	1.99967	2,487.360	11.34	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,980.82000	1.98082	1,539.560	11.34	0.00	0	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	02/08/2012	Bond Future	8.30	Call			2,248.27000	2.24827	2,770.570	11.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1,759.54000	1.75954	1,352.890	11.39	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.22500	122.73835	8.32500	121.80863		12.88	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,904.47000	1.90447	2,208.300	12.51	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			6,708.07000	6.70807	6,082.180	12.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			6,512.37000	6.51237	7,157.510	13.16	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2,060.00000	2.06000	1,775.420	13.16	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.30200	119.40391	8.40700	118.44769		13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			5,423.29000	5.42329	5,942.180	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			4,854.85000	4.85485	4,417.520	13.49	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	02/08/2012	Bond Future			219.72770	219.72770	219.68744	219.68744			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			37.44000	0.03744	77.700		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.28573	256.28573	256.21964	256.21964			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			69.64000	0.06964	135.730		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.92600	109.57490	4.99500	109.41418		1.74	109,136,600.40	996	1,673.00
R201	On	02/08/2012	Bond Future	5.20	Call			576.98000	0.57698	701.970	1.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			101.25000	0.10125	65.520	1.73	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.81500	111.14113	4.88900	110.98613		1.78	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
R201	On	01/11/2012	Bond Future	5.11	Call			747.71000	0.74771	850.640	1.76	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			286.50000	0.28650	234.430	1.76	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.63500	108.49586	4.72200	108.33576		1.77	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			874.19000	0.87419	976.120	1.75	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			401.25000	0.40125	343.080	1.75	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.28308	189.28308	188.49209	188.49209			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			52.09000	0.05209	843.080		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	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	02/08/2012	Bond Future			6.73300	109.70320	6.77500	109.51738		4.79	10,970,320.00	100	13,254.00
R203	On	02/08/2012	Bond Future	6.60	Call			436.43000	0.43643	496.540	4.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,213.32000	1.21332	1,087.610	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			949.32000	0.94932	1,051.300	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			618.48000	0.61848	534.640	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,867.02000	1.86702	2,012.650	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			225.39000	0.22539	185.200	4.97	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,400.16000	3.40016	3,576.030	5.14	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			41.60000	0.04160	31.650	5.14	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.79300	107.11330	6.83600	106.93173		5.53	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,524.57000	1.52457	1,616.060	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,381.28000	1.38128	1,291.200	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.85600	108.81522	6.90300	108.62711		5.32	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			1,930.90000	1.93090	2,026.560	5.31	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,783.10000	1.78310	1,690.650	5.31	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/08/2012	Bond Future				7.08700	105.63081	7.10900	105.51646		6.16	0.00	0	4,101.00
R204	On 02/08/2012	Bond Future	7.15	Call				1,053.72000	1.05372	1,107.010	6.12	0.00	0	0.00
R204	On 02/08/2012	Bond Future	7.15	Put				841.02000	0.84102	779.960	6.12	0.00	0	0.00
R204	On 01/11/2012	Bond Future				7.15400	107.13920	7.17500	107.03397		6.90	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Call				1,934.78000	1.93478	1,984.340	6.89	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Put				1,709.72000	1.70972	1,654.050	6.89	0.00	0	0.00
R204	On 07/02/2013	Bond Future				7.22200	104.81174	7.24500	104.70110		7.02	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Call				2,481.01000	2.48101	2,534.610	7.04	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put				2,264.97000	2.26497	2,207.930	7.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/08/2012	Bond Future				5.07300	103.78780	5.09400	103.75836		0.98	0.00	0	1,240.00
R206	On 02/08/2012	Bond Future	5.19	Call				228.15000	0.22815	245.970	1.00	0.00	0	0.00
R206	On 02/08/2012	Bond Future	5.19	Put				93.75000	0.09375	82.130	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future				4.91000	105.27183	4.93000	105.24846		1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Call				335.91000	0.33591	348.870	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Put				195.81000	0.19581	185.400	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future				4.58500	103.17889	4.61400	103.15242		1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call				402.85000	0.40285	417.290	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put				269.79000	0.26979	257.760	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 02/08/2012	Bond Future				7.44100	99.36985	7.49300	99.07933		7.37	0.00	0	27,509.00
R207	On 02/08/2012	Bond Future	7.51	Call				1,115.88000	1.11588	1,262.200	7.38	0.00	0	0.00
R207	On 02/08/2012	Bond Future	7.51	Put				1,021.13000	1.02113	876.930	7.38	0.00	0	0.00
R207	On 01/11/2012	Bond Future				7.51300	100.78939	7.56600	100.50206		8.27	0.00	0	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	01/11/2012	Bond Future	7.58	Call			2,102.57000	2.10257	2,246.650	8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			2,026.84000	2.02684	1,883.590	8.32	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.58900	98.75232	7.64600	98.45359		8.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			2,680.75000	2.68075	2,832.550	8.34	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			2,607.55000	2.60755	2,460.620	8.34	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	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.55400	97.32812	7.60100	97.04346		8.28	0.00	0	15,682.00
R208	On	02/08/2012	Bond Future	7.20	Call			313.38000	0.31338	365.620	8.00	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			2,776.83000	2.77683	2,544.410	8.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			878.85000	0.87885	992.730	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,491.89000	1.49189	1,321.110	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,864.43000	1.86443	2,047.560	8.32	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			670.95000	0.67095	569.420	8.32	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			3,969.57000	3.96957	4,223.350	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			146.12000	0.14612	115.240	8.64	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.62400	95.32752	7.67200	95.04418		9.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,342.00000	2.34200	2,485.070	9.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2,177.21000	2.17721	2,036.940	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.69800	96.84065	7.74800	96.55371		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,052.84000	3.05284	3,199.500	9.53	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,869.77000	2.86977	2,729.490	9.53	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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 02/08/2012	Bond Future				8.71800	77.64289	8.82500	76.79616		15.74	0.00	0	28,799.00
R209	On 02/08/2012	Bond Future	8.91	Call				2,101.36000	2.10136	2,599.400	15.66	0.00	0	0.00
R209	On 02/08/2012	Bond Future	8.91	Put				1,439.42000	1.43942	1,090.730	15.66	0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.78700	75.61259	8.89700	74.75378		18.79	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Call				3,819.19000	3.81919	4,301.020	18.78	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put				3,105.21000	3.10521	2,728.230	18.78	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.86000	76.81300	8.97300	75.94313		19.02	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call				4,981.07000	4.98107	5,465.180	19.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put				4,322.25000	4.32225	3,936.490	19.09	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 02/08/2012	Bond Future				143.28443	143.28443	142.69404	142.69404			0.00	0	925.00
R210	On 02/08/2012	Bond Future	142.66	Call				34.04000	0.03404	624.430		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.66	Put				0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/08/2012	Bond Future				120.41612	120.41612	120.38929	120.38929			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.36	Call				29.29000	0.02929	56.120		0.00	0	0.00
R211	On 02/08/2012	Bond Future	120.36	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 02/08/2012	Bond Future				117.65045	117.65045	117.42002	117.42002			3,176,562.15	27	2,989.00
R212	On 02/08/2012	Bond Future	117.39	Call				30.02000	0.03002	260.450		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.39	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	02/08/2012	Bond Future			8.56900	88.58397	8.67600	87.71184		13.99	25,689,351.30	290	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,056.65000	2.05665	2,556.850	13.98	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			1,541.29000	1.54129	1,169.360	13.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.64100	86.32086	8.75100	85.43736		16.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,754.19000	3.75419	4,237.720	16.71	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			3,285.91000	3.28591	2,885.940	16.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.72000	87.68790	8.83400	86.78711		16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			4,924.78000	4.92478	5,419.040	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			4,409.75000	4.40975	4,003.220	16.74	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	02/08/2012	Bond Future			8.75100	79.32504	8.85900	78.43071			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			739.95000	0.73995	1,634.280		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		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	18/06/2012	Foreign Exchange Future			1.31470	1.31470	1.32210	1.32210		20.76	0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Call			182.54350	0.01825	125.789	21.18	0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Put			61.54350	0.00615	78.789	21.18	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32940	1.32940	1.33650	1.33650		20.84	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			586.18260	0.05862	545.016	20.37	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			521.18260	0.05212	551.016	20.37	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34400	1.34400	1.35090	1.35090		20.79	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			838.21590	0.08382	798.210	20.60	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			729.21590	0.07292	758.210	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :												3,551,529,358.79	396,272	1 785 481.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.52888	100.00000	11.50094			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.32162	100.00000	19.27909			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.79272	100.00000	1.78838			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.47850	5.00000	126.46154			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	86.97917	100.00000	86.78104			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.49862	100.00000	19.45570			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	33.79572	100.00000	33.72133			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.11747	100.00000	10.09296			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.15641	100.00000	13.12746			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.36521	100.00000	46.25290			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	26.77995	100.00000	26.71152			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.28072	100.00000	16.24128			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.38263	100.00000	26.31871			400,000,000,000.00	4,000,000	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.17709	100.00000	10.15244			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	7.62914	100.00000	7.61065			0.00	0	2,000,000.00
ABFN08	On	17/03/2020			100.00000	7.47095	100.00000	7.45285			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.58039	100.00000	7.56202			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.86174	100.00000	23.80922			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.78608	100.00000	16.72696			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.71610	100.00000	25.65950			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	24.96524	100.00000	24.90476			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.34887	100.00000	16.30927			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.07373	100.00000	12.04416		400,000,000,000.00	4,000,000	0.00	0.00
ABL6	On	18/06/2012			100.00000	55.12502	100.00000	55.12501			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	67.11404	100.00000	66.96469			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	47.59766	100.00000	47.49288			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	38.60987	100.00000	38.51634			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	60.01272	100.00000	59.86734			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.73563	100.00000	78.62267			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	86.69834	100.00000	86.49289		97,800,000,000.00	978,000	326,000.00	0.00
ABLI01	On	31/03/2013			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	33.99404	100.00000	33.90717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	18.62872	100.00000	18.58112			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	89.87559	8.00000	89.82444			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	90.28019	100.00000	90.06265			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.22104	100.00000	25.16492			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.38000	100.00000	16.33988			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.71912	9.58000	102.08010			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.14775	100.00000	10.12317			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.95361	100.00000	4.94088			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.84279	100.00000	16.79956			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.36274	100.00000	4.35154			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	137.51528	100.00000	137.10474			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	81.61245	100.00000	81.40392			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.70427	100.00000	4.69218			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.04850	100.00000	2.04462			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.04850	100.00000	2.04462			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	100.33157	6.82500	100.31312			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	97.78040	100.00000	97.52444			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.03648	100.00000	6.02415			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.18266	100.00000	11.16121			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.79376	100.00000	12.76277		160,000,000,000.00	1,600,000	400,000.00	
ABN40	On	29/09/2015	Spot Bond			100.00000	10.28535	100.00000	10.26551			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.08303	100.00000	20.04038			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.38993	100.00000	9.37191			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.89004	100.00000	8.87294			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.13993	100.00000	18.10495			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.35752	100.00000	17.32395			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.96215	100.00000	1.95596			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.91315	100.00000	1.90711			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.69823	100.00000	16.66593			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	18.00253	100.00000	17.87964			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.11558	100.00000	14.06632			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.16975	100.00000	15.14040			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			100.00000	14.55297	100.00000	14.52482			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.03708	100.00000	13.00838			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.25499	100.00000	18.21480		190,800,000,000.00	1,908,000	1,908,000	7,277,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.69834	100.00000	8.67908			0.00	0	6,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	10.99453	100.00000	10.97033			0.00	0	2,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.91170	100.00000	15.87668			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.30635	100.00000	27.23624			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.68056	4.00000	116.62654			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.20599	100.00000	6.18998			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.11568	100.00000	4.10506			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.23748	100.00000	42.13516			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	54.54280	100.00000	68.01334			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	54.83560	100.00000	47.10659			0.00	0	0.00
ACL01U	On	30/05/2015	Spot Bond			100.00000	18.79637	100.00000	21.10982			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.48373	100.00000	40.38566			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.74545	100.00000	63.58933			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.48373	100.00000	40.38566			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.92045	100.00000	60.77287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	55.28972	100.00000	55.16802			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	103.50344	13.50000	103.46670			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	15.68206	100.00000	15.64407			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	15.93676	100.00000	15.89815			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	19.55357	100.00000	19.50621			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	94.91534	100.00000	94.67258			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	37.48096	100.00000	46.73771			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	37.44062	100.00000	46.68740			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.42736	100.00000	15.38998			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.23547	100.00000	1.23313			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	61.91888	100.00000	61.76722			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	61.91888	100.00000	61.76722			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	28.88000	100.00000	28.81004			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.03688	100.00000	32.80543			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	91.79193	100.00000	91.56804			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	37.97848	100.00000	47.35809			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.17116	100.00000	16.42406			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	13.95553	100.00000	17.40215			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	12.82150	100.00000	15.98804			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.05775	100.00000	16.28265			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.16171	100.00000	16.41228			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.74146	100.00000	12.71311			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.74146	100.00000	12.71311			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.80928	100.00000	12.78076			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.63249	100.00000	13.47078			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.80928	100.00000	12.78076			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.67365	100.00000	12.64544			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.20116	100.00000	20.16293			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.83722	100.00000	19.15775			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	81.39000	100.00000	68.07419			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.67594	100.00000	33.34477			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.40106	100.00000	11.37344			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.67594	100.00000	33.34477			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	81.39000	100.00000	68.07419			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.19813	100.00000	10.06656			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.19101	100.00000	10.17310			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.20067	100.00000	10.22570			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.00067	100.00000	9.97631			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.54483	100.00000	33.15260			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.41261	100.00000	10.10754			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	63.71713	100.00000	63.56108			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.44643	100.00000	44.33758			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	63.72852	100.00000	63.57244			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.13927	100.00000	12.58086			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.48376	100.00000	33.02450			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.97475	100.00000	36.89247			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.19460	100.00000	30.12146			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	88.48288	100.00000	88.27320			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.97472	100.00000	8.95274			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.98616	100.00000	8.96415			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.25000	100.00000	6.23817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	23.94071	100.00000	23.88207			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.38252	100.00000	3.37503			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.13974	100.00000	4.13064			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.25063	100.00000	5.24069			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.51972	100.00000	3.51196			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.65437	100.00000	3.64633			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.02596	100.00000	0.03237			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.94071	100.00000	23.88207			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	13.42177	100.00000	16.73657			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	13.42177	100.00000	16.73657			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.02596	100.00000	0.03237			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.02596	100.00000	0.03237			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.58630	100.00000	1.58277			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	80.00000	100.00000	63.84496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			100.00000	1.58630	100.00000	1.58277			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	13.42177	100.00000	10.71141			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02596	100.00000	0.02072			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.39674	100.00000	34.31342			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	21.23046	100.00000	25.42611			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	21.23046	100.00000	25.42611			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.27688	100.00000	23.22049			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	13.66137	100.00000	13.64003			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	5.40879	100.00000	6.47770			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73271			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.14963			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	20.97152	100.00000	26.13754			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27464	100.00000	0.23685			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.14885			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	100.83690	1.75000	101.08103			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.67107			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	8.58993	100.00000	6.81927			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	70.38708	100.00000	70.25746			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	70.36689	100.00000	70.23729			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	58.34154	100.00000	58.21242			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.43944	100.00000	2.43354			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.43481	100.00000	14.39984			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.43481	100.00000	14.39984			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.43481	100.00000	14.39984			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.01252	100.00000	10.98828			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.09050	100.00000	13.06153			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	26.10728	100.00000	26.04334			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.99138	100.00000	17.95178			0.00	0	21,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.04859	100.00000	24.98724			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.09210	100.00000	13.06312			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.27603	100.00000	5.26248			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	31.78509	100.00000	31.71436			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.26833	100.00000	11.24073			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.25389	100.00000	12.22677			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.61426	100.00000	10.58076			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.33468	100.00000	9.30521			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.06103	100.00000	20.01662			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.95643	100.00000	10.92959			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.13222	100.00000	38.02627		799,600,000,000.00	7,996,000	1,999,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	43.93216	100.00000	43.83546			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.09852	100.00000	24.03950			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.71819	100.00000	24.66349			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.08178	100.00000	13.05282			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.88691	100.00000	29.81451			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.99892	100.00000	19.01374			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	45.91604	100.00000	48.31614			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	97.33333	100.00000	102.15874			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.13762	100.00000	19.88926			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.11035	100.00000	19.85477			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.05043	100.00000	16.91672			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	14.88883	100.00000	17.61677			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.12983	100.00000	14.96675			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.15652	100.00000	16.69525			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.15652	100.00000	16.69525			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.15652	100.00000	16.69525			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.55765	100.00000	17.20003			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.55116	100.00000	18.45026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.13762	100.00000	19.88926			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.68060	100.00000	16.45288			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.78262	8.00000	101.75613			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.75780	100.00000	1.75350			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.75780	100.00000	1.75350			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.37082	100.00000	16.33073			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.70113	100.00000	61.47583			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.62511	100.00000	6.60092			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.79751	100.00000	22.53552			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.75780	100.00000	1.75350			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.75684	100.00000	1.75244			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.32830	100.00000	4.32011			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.23728	100.00000	22.74076			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.59796	100.00000	20.69664			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.24566	100.00000	12.77571			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.24839	100.00000	12.77946			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.38749	100.00000	15.44644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On	30/06/2035	Spot Bond			100.00000	10.73355	100.00000	13.38407			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	27.54549	100.00000	27.47877			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	19.18822	100.00000	19.14173			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.34350	100.00000	4.76071			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.06349	100.00000	8.04820			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.00380	100.00000	8.98671			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.33660	100.00000	9.31594			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	30.85992	100.00000	30.78517			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	46.18714	100.00000	46.07402			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	29.12731	100.00000	29.05675			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	28.17143	100.00000	28.10318			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	47.27584	100.00000	47.16006			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	42.10814	100.00000	42.00613			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	66.94664	100.00000	66.78268			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.82180	100.00000	7.80286			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014	Spot Bond			100.00000	13.42177	100.00000	16.73657			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	97.24146	100.00000	96.99529			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.53561	100.00000	10.50982			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.59223	100.00000	10.56630			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.76210	100.00000	10.73575			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.32830	100.00000	11.30057			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	11.89452	100.00000	11.86538			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	13.47989	100.00000	13.44688			0.00	0	0.00
BG22YU	On	21/07/2016	Spot Bond			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32A1	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32A2	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.55177	100.00000	2.54552			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.18764	100.00000	1.45520			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	8.73633	100.00000	1.45520			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	8.88597	100.00000	1.45520			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	105.32400	8.00000	105.30066			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.33490	100.00000	1.45520			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.13299	100.00000	1.45520			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.45874	100.00000	1.45520			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.45874	100.00000	1.45520			0.00	0	0.00
BID01	On	06/08/2014			100.00000	29.74212	100.00000	29.67594			0.00	0	4,250,000.00
BID02	On	14/07/2012			100.00000	99.08483	100.00000	98.83076			0.00	0	0.00
BID03	On	14/07/2012			100.00000	96.48886	100.00000	96.24146			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	23.47267	1,000.00000	23.32268			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	12.13765	100.00000	12.10824			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.80239	100.00000	6.78591			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.71655	100.00000	7.69786			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.15798	100.00000	12.12852			0.00	0	4,416,525.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.49337	100.00000	12.46311			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.10319	100.00000	13.07144			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.64407	100.00000	15.60616			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.59960	100.00000	14.56423			0.00	0	0.00
BMW02	On	15/06/2012	Spot Bond			100.00000	68.98504	100.00000	68.98503			0.00	0	0.00
BMW03	On	15/06/2013	Spot Bond			100.00000	55.30461	100.00000	55.16078			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	69.30000	100.00000	103.66598			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	46.04201	100.00000	45.92925			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	70.36143	100.00000	70.23015			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.25104	100.00000	8.38919			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	91.61387	100.00000	91.39151			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.24541	100.00000	27.18544			0.00	0	6,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.19695	100.00000	18.15690			0.00	0	70,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.58914	100.00000	13.55587			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.24315	100.00000	30.16988			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.47200	100.00000	15.43794			0.00	0	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.42982	8.00000	61.41673			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27296	100.00000	0.27230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	59.51629	8.00000	59.50346			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.79034	100.00000	20.72543			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.84095	100.00000	11.81489			0.00	0	4,850,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.74169	100.00000	18.70022			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.82806	100.00000	11.80188			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.82249	100.00000	13.79206			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.26236	100.00000	13.23024			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.83872	12.05000	103.81650			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	61.85019	100.00000	61.70035			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.11860	100.00000	29.04729			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.39057	100.00000	23.33329			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.79245	100.00000	86.58824			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.05802	100.00000	9.02974			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	81.23600	100.00000	67.60563			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	68.73334	100.00000	102.81830			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	56.66560	100.00000	70.66041			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.74254	100.00000	30.65210			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	54.86000	100.00000	47.14850			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	54.86000	100.00000	47.14850			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	54.86000	100.00000	47.14850			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	40.44844	100.00000	40.35046			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	54.88440	100.00000	47.19042			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	54.64040	100.00000	46.77124			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	69.00000	100.00000	103.21722			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	54.44520	100.00000	46.43590			0.00	0	0.00
CLN121	On	15/06/2012	Spot Bond			100.00000	69.39171	100.00000	69.39170			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	60.38383	100.00000	60.26427			0.00	0	0.00
CLN124	On	20/06/2012	Spot Bond			100.00000	68.95000	100.00000	103.14242			0.00	0	0.00
CLN125	On	16/07/2012	Spot Bond			100.00000	95.46633	100.00000	95.22279			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	19.18679	100.00000	19.14032			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	46.07064	100.00000	45.95780			0.00	0	0.00
CLN128	On	20/06/2012	Spot Bond			100.00000	68.96667	100.00000	103.16735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129 On	16/07/2012	Spot Bond			100.00000	95.48188	100.00000	95.23831			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.04416	100.00000	18.99803			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	37.50786	100.00000	46.77124			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.27254	100.00000	46.47781			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.79809	100.00000	19.75013			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	40.58374	100.00000	40.48542			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.34570	100.00000	40.24797			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.08361	100.00000	40.98408			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.17964	100.00000	47.69763			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.00884	100.00000	47.40420			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.08269	100.00000	47.48805			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	48.50126	100.00000	48.39449			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.26038	13.64000	102.22352			0.00	0	0.00
CLN148 On	15/06/2012	Spot Bond			100.00000	70.50837	100.00000	70.50837			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.02798	100.00000	44.92885			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.41193	100.00000	42.30918			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.37719	100.00000	86.17862			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	28.91783	100.00000	36.05972			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	39.19202	100.00000	35.56700			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.19202	100.00000	35.56700			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.91331	100.00000	63.75678			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.55088	100.00000	17.50836			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	88.34464	100.00000	88.13676			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	12.96798	100.00000	16.17071			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	12.78842	100.00000	15.94681			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.20294	100.00000	35.11766			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.23258	100.00000	14.23474			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.20740	100.00000	35.12211			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	86.12281	100.00000	85.92482			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	64.85950	100.00000	66.37001			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.09837	100.00000	66.77377			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	64.94381	100.00000	66.51251			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.94381	100.00000	66.51251			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.73895	100.00000	32.65877			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.48923	100.00000	11.27790			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66686	100.00000	66.66685			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66686	100.00000	66.66685			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.93173	100.00000	3.55274			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	14.85724	100.00000	14.82417			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.93173	100.00000	3.55274			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.16532	100.00000	11.13798			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.66236	100.00000	21.17597			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	90.18685	100.00000	89.97465			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.89256	2.76000	100.88497			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.55357	100.00000	12.52317			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.73246	2.76000	105.68702			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.49975	8.25000	102.47736			0.00	0	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	34.10223	100.00000	21.17597			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.93173	100.00000	3.55274			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.93173	100.00000	3.55274			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.28263	100.00000	4.27169			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.23287	2.40000	110.18661			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.15584	100.00000	65.99557			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	51.20000	100.00000	63.84496			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	51.20000	100.00000	40.86077			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	32.76800	100.00000	26.15089			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.89612	100.00000	15.85719			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.89612	100.00000	15.85719			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.46967	8.52000	101.44655			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.30041	100.00000	23.24898			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.07912	100.00000	23.02260			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.61512	100.00000	2.60871			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.61512	100.00000	2.60871			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.42056	8.64500	101.39711			0.00	0	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	Spot Bond			8.64500	101.42056	8.64500	101.39711			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.70226	100.00000	21.17597			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.30212	100.00000	21.17597			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.32820	100.00000	11.30313			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	55.10715	100.00000	54.97366			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	55.12696	100.00000	54.99342			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.40184	100.00000	17.35922			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.40184	100.00000	17.35922			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	21.23046	100.00000	16.11858			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	59.60690	100.00000	59.46092			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	59.60690	100.00000	59.46092			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.54996	100.00000	3.45613			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.57647	100.00000	1.57265			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	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	9.17130	100.00000	9.14908			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	102.98078	9.35000	102.95494			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	102.98078	9.35000	102.95494			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	15.07387	100.00000	15.03735			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.82837	100.00000	16.78761			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	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			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.22688	9.65000	102.20070			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	20.97152	100.00000	16.72989			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	62.53404	100.00000	62.33666			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.80987	100.00000	1.80422			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	1.44115	100.00000	1.14709			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.93767	100.00000	11.60373			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.78379	100.00000	8.45963			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.73451	100.00000	8.41055			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	1.44115	100.00000	1.14408			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.68955	100.00000	1.68428			0.00	0	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	12.31507	100.00000	12.27663			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.67378	100.00000	1.66855			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	1.37797	100.00000	1.04093			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.86806	100.00000	16.06631			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.44679	100.00000	10.41418			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	68.97504	100.00000	68.97503			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.38718	100.00000	20.34181			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.38718	100.00000	20.34181			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	55.12914	100.00000	55.00712			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	55.95004	100.00000	55.81450			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	55.92486	100.00000	55.78939			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	87.35015	100.00000	87.12697			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	82.88121	100.00000	82.66845			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	58.50327	100.00000	58.32867			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	57.94052	100.00000	57.81298			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	61.60685	100.00000	61.45598			0.00	0	5,000,000.00
CLN54	On	30/04/2013			100.00000	61.60685	100.00000	61.45598			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	8.43521	100.00000	8.41455			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.01117	100.00000	54.88941			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.02360	100.00000	54.90182			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	55.92486	100.00000	55.78939			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	55.92486	100.00000	55.78939			0.00	0	5,000,000.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.43918	100.00000	13.40662			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00029			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00029			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.08223	100.00000	56.95589			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.33660	100.00000	9.31594			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00169	100.00000	0.00168			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00188	100.00000	0.00188			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	54.51000	100.00000	108.72213			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	68.85500	100.00000	103.00030			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	68.85833	100.00000	103.00530			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	81.61916	100.00000	101.82275			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	68.85833	100.00000	103.00530			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	81.65644	100.00000	101.86924			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	81.64046	100.00000	101.84931			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	112.38220	100.00000	112.09703			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	81.67507	100.00000	101.89249			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.87070	100.00000	11.84163			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.87070	100.00000	11.84163			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	2.25180	100.00000	2.80793			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.14878			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	98.57371	100.00000	98.31833			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.07946	100.00000	8.49181			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.57376	100.00000	17.53507			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	56.29159	100.00000	56.16701			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.02921	100.00000	10.00702			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.62958	100.00000	12.60163			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.43039	100.00000	16.39403			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.18921	100.00000	13.16017			0.00	0	4,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C	On	18/01/2013			100.00000	70.77784	100.00000	70.64356			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	101.93979	5.86800	101.92386			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.42605	7.17500	100.40664			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	8.99506	100.00000	8.97327			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	5,000,000.00
DENG26	On	28/09/2012			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	59.06396	100.00000	58.93288			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	92.38581	100.00000	92.15937			0.00	0	0.00
DENG30	On	01/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	56.66971	100.00000	56.54394			0.00	0	0.00
DENG32	On	02/07/2012			100.00000	99.57626	100.00000	99.31283			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
DENG34	On	05/07/2012			100.00000	98.79013	100.00000	98.53084			0.00	0	0.00
DENG35	On	12/07/2012			100.00000	97.00323	100.00000	96.75322			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	99.63408	100.00000	99.36910			0.00	0	0.00
DV13	On	25/08/2013			100.00000	47.53409	100.00000	47.42832			0.00	0	0.00
DV21	On	15/06/2016			100.00000	18.52061	100.00000	18.47962			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	12.92324	100.00000	12.89447			7,900,000,000,000.00	79,000,000	278,061,887.00
DV23	On	27/02/2023	Spot Bond			100.00000	12.90688	100.00000	12.87815			0.00	0	230,712,242.00
DVF12	On	13/10/2012	Spot Bond			100.00000	95.62759	100.00000	95.38113			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.56110	100.00000	18.51980			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	18.02953	100.00000	17.98537			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	92.88504	100.00000	92.65682			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.05391	100.00000	13.02039			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.58634	2.55000	101.54330			0.00	0	25,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.67933	100.00000	14.64667			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.46772	100.00000	13.43808			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.79236	8.00000	116.76747			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.09542	100.00000	13.06369			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	98.96783	100.00000	98.70807			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	96.18357	100.00000	95.93820			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	83.54444	100.00000	83.35920			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	83.53431	100.00000	83.34909			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.32557	100.00000	23.26597			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	26.37066	100.00000	26.31197			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.24089	100.00000	19.19429			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.84193	100.00000	1.83612			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	88.04789	100.00000	87.84168			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.19121	100.00000	22.13745			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.30704	100.00000	88.10024			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.58007	100.00000	21.52779			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.41503	100.00000	88.20796			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.33223	100.00000	22.27814			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	40.44005	100.00000	40.34208			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.06296	100.00000	21.01194			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.25659	100.00000	13.22448			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	40.46196	100.00000	40.36394			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.86715	100.00000	16.83001			100,000,000,000.00	1,000,000	52,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.51849	9.25000	101.49342			0.00	0	466,613,381.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.01942	10.00000	103.99154			1,000,000,000,000.00	100,000,000	324,016,091.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.67588	7.85000	101.65449			0.00	0	51,821,706.00
ES33	On	15/09/2033	Spot Bond			7.50000	101.95969	7.50000	101.93929			255,000,000,000.00	34,000,000	876,719,169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC01	On	17/09/2012	Spot Bond			100.00000	82.78224	100.00000	100.00000			50,000,000,000,000.00	500,000,000	250,000,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.51979	100.00000	11.49188			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.21009	100.00000	11.18294			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	41.13193	100.00000	41.03229			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	41.31534	100.00000	41.21526			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.81413	8.37500	100.79142			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	42.23242	100.00000	42.13011			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	25.98421	100.00000	25.92701			0.00	0	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	13.19089	100.00000	13.16170			0.00	0	28,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	90.27222	100.00000	90.05470			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	83.79529	100.00000	83.60783			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.83239	100.00000	9.80857			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.83818	100.00000	7.81919			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.65328	100.00000	1.64923			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	18.41132	100.00000	18.37057			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.93733	100.00000	10.91084			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	34.00421	100.00000	33.91652			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013	Spot Bond			100.00000	50.84705	100.00000	50.73390			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.17037	100.00000	4.15961			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.11138	100.00000	3.10449			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.55082	100.00000	3.54296			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28688	100.00000	0.28633			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01909	100.00000	0.01905			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01759	100.00000	0.01756			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.15649	100.00000	29.09196			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.39008	100.00000	62.23728			0.00	0	0.00
FRC100	On	20/06/2012	Spot Bond			100.00000	68.33334	100.00000	100.00000		432,000,000,000.00	4,320,000	4,320,000	4,320,000.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	68.33334	100.00000	99.72677		130,000,000,000.00	1,300,000	1,300,000	1,300,000.00
FRC103	On	20/03/2014	Spot Bond			100.00000	21.23046	100.00000	25.42611			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	21.23046	100.00000	25.42611			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105 On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04227	100.00000	0.04217			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.14849			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	58.03799	100.00000	57.89739			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.35166	100.00000	3.55274			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	87.86561	100.00000	87.65983		140,000,000,000.00	1,400,000	1,400,000.00	
FRC112 On	20/06/2017	Spot Bond			100.00000	9.12874	100.00000	8.79506			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.14129			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.59107			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.26201	100.00000	0.86983			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.28043	100.00000	0.89373			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.20516	100.00000	13.17805			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	1.44115	100.00000	1.11083			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	29.63562	100.00000	29.57003			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	23.76563	100.00000	23.70743			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.26838	100.00000	16.75402			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.38851	100.00000	14.43326			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.01604	100.00000	43.90824			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.00000	6.90500	99.98124			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.01504	100.00000	8.99320			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.41188	100.00000	44.30310			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.05034	100.00000	1.04777			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.26831	5.87500	102.25204			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.25180	100.00000	2.80793			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.25180	100.00000	2.80793			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.20009	100.00000	6.18629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	21.00251	100.00000	20.96278			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.68000	100.00000	5.66736			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.82716	100.00000	6.81197			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	79.86871	100.00000	99.63899			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.67085	100.00000	10.65066			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	80.00000	100.00000	63.84496			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.05034	100.00000	1.04777			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.73453	100.00000	3.55274			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.92009	100.00000	3.55274			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.34777	100.00000	3.55274			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	103.98402	4.73000	103.93385			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	80.00000	100.00000	63.84496			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.54309	100.00000	3.55274			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	13.42177	100.00000	10.71141			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	80.00000	100.00000	63.84496			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	80.00000	100.00000	63.84496			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	52.82818	100.00000	63.26831			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	52.82818	100.00000	63.26831			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	52.82818	100.00000	63.26831			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	51.20000	100.00000	63.84496			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.44279	100.00000	3.45613			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.37797	100.00000	1.65029			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	8.53205	100.00000	10.21818			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.98937	100.00000	3.45613			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.54093	100.00000	41.44030			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	44.53553	100.00000	44.42763			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.63936	100.00000	41.53849			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.64152	100.00000	44.53338			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.88165	100.00000	41.78020			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	41.95737	100.00000	41.85573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.75239	100.00000	42.64883			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.72914	100.00000	43.62320			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.34244	100.00000	44.23502			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.79927	100.00000	18.75123			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.11840	100.00000	39.02365			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.40990	100.00000	23.35256			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.05957	100.00000	11.02466			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.29151	100.00000	12.26140			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.96215			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.18824	100.00000	8.16841			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35033	100.00000	0.34922			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.80495	100.00000	3.79648			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.37210	100.00000	8.35160			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.06998	100.00000	4.05948			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	98.11827	100.00000	100.72727			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	96.91828	100.00000	96.66654			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	96.91828	100.00000	96.66654			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	93.51062	100.00000	93.27625			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.37236	100.00000	11.34452			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.22807	100.00000	91.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	36.90329	100.00000	36.81389			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00033			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	31.36338	100.00000	31.28741			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.20091	2.00000	103.15865			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.46637	100.00000	62.31504			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.82786	100.00000	65.65528			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	52.83989	100.00000	52.67492			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82812	100.00000	0.82487			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.64266	100.00000	1.63754			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	51.21317	100.00000	51.05327			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	50.57659	100.00000	50.41868			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00252	100.00000	0.00251			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			100.00000	9.21005	100.00000	9.18129			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.57230	100.00000	1.56740			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.97298	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.24386	100.00000	26.18609		200,000,000,000.00	2,000,000	2,600,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	20.80114	100.00000	20.75534			0.00	0	145,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.37786	9.00000	98.35146			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.08934	8.00000	104.06445			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	12.98056	100.00000	12.95182			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.58000	9.00000	100.56384			0.00	0	4,700,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	10.99445	100.00000	10.97012			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.41163	100.00000	12.38400			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.28027	100.00000	9.25973			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.33523	100.00000	2.32958			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.84414	100.00000	10.80954			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.78817	9.48500	101.76239			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	63.88387	100.00000	63.74171			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	84.99306	100.00000	84.79945			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	85.00694	100.00000	84.81330			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	85.09584	100.00000	84.90199			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.51312	100.00000	87.30864			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
GRA295	On	15/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	80.39648	100.00000	100.00000		13,192,000,000,000.00	131,920,000	65,960,000.00	
GRB85	On	25/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD173	On	06/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.21556	100.00000	8.19544			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.34523	100.00000	10.31989			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	87.43770	100.00000	87.23341			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	87.56698	100.00000	87.36239			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	87.62084	100.00000	87.41613			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	87.81475	100.00000	87.60958			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.17796	100.00000	20.12908			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.17928	100.00000	11.15219			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.46333	100.00000	6.44750			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	9.29913	100.00000	2.27375			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	9.85432	100.00000	9.83019			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.10275	100.00000	10.07828			0.00	0	0.00
HMS1B2	On	19/07/2012			100.00000	94.51709	100.00000	94.27781			0.00	0	0.00
HMS1B3	On	19/07/2012			100.00000	94.51709	100.00000	94.27781			0.00	0	0.00
HMS1B5	On	19/07/2012			100.00000	97.47075	100.00000	97.22399			0.00	0	0.00
HMS1B6	On	19/07/2012			100.00000	102.17221	100.00000	101.91355			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			100.00000	43.65089	100.00000	43.54399			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.35465	100.00000	14.31949			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.01594	100.00000	15.97672			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	94.59120	100.00000	94.35173			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	43.84657	100.00000	43.73919			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.73972	100.00000	14.70362			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.40101	100.00000	16.36085			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	94.68693	100.00000	94.44722			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.19879	100.00000	44.09054			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.23481	100.00000	15.19750			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.89610	100.00000	16.85473			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	95.02661	100.00000	94.78603			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	44.66842	100.00000	44.55902			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.83991	100.00000	15.80112			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	95.44349	100.00000	95.20186			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	96.06108	100.00000	95.81789			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.47374	100.00000	13.44376			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	98,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond			100.00000	5.66457	100.00000	5.65204			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.66380	100.00000	12.63563			0.00	0	29,800,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.66380	100.00000	12.63563			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	55.02006	100.00000	55.02005			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	69.19171	100.00000	69.19170			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	89.56908	100.00000	89.35531			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	82.53555	100.00000	82.35415			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	83.59576	100.00000	83.40958			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	22.71236	100.00000	22.66236			0.00	0	10,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	55.75825	100.00000	55.62318			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	15.83687	100.00000	15.79850		400,000,000,000.00	4,000,000	1,000,000.00	
IBL14	On 28/06/2015	Spot Bond			100.00000	13.45326	100.00000	13.42068			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	44.26101	100.00000	44.15378			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.00000	38.15319	100.00000	38.06076			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond			100.00000	26.70290	100.00000	26.62225			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond			100.00000	33.15547	100.00000	33.08249			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond			100.00000	16.14858	100.00000	16.11303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	13.22982	100.00000	13.20070			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.31573	100.00000	30.24864			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.42970	100.00000	30.35517			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.60088	1.75000	105.55835			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.77614	8.27000	102.75326			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.52983	100.00000	2.52370			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.59657	100.00000	4.58634			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.80495	100.00000	3.79648			0.00	0	170,000,000.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.12971	100.00000	11.09459			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.98085	100.00000	1.97460			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.86886	8.76500	101.84499			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.17807	100.00000	8.77916		20,000,000,000,000.00	200,000,000	735,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	9.77788	100.00000	1.56250			0.00	0	175,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.23907	100.00000	54.11968			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.30458	100.00000	15.27071			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.30458	100.00000	15.27071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.93142	5.00000	101.91759			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.04252	100.00000	19.00038			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.50557	100.00000	10.48012			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.50557	100.00000	10.48012			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.97942	100.00000	11.94202			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.39987	100.00000	7.38194			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.92479	100.00000	20.87872			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	53.40883	100.00000	53.29128			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.85669	100.00000	13.82312			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND227	On	03/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.51170	100.00000	59.36753			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.67682	100.00000	14.64088			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.49556	100.00000	18.45026			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.24227	100.00000	17.20003			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	73.91075	100.00000	73.76970			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.32662	100.00000	82.14286			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.30077	100.00000	0.30004			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.71038	100.00000	22.65536			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.79272	100.00000	1.78838			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING141	On	07/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	83.07553	100.00000	82.89050			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.00524	6.50000	101.99329			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.47611	100.00000	65.26480			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.89171	100.00000	57.58970			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	77.74648	100.00000	77.52809			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	76.66667	100.00000	76.45429			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	77.98210	100.00000	77.76669			0.00	0	3,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.44327	100.00000	91.22025			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.54526	100.00000	61.39617			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.04727	100.00000	41.94541			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.04727	100.00000	41.94541			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.20973	100.00000	44.10146			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	31.98944	100.00000	31.91195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	92.62438	100.00000	92.39624			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.04703	100.00000	20.99549			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.05701	100.00000	22.00358			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.70845	100.00000	39.61226			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.51293	100.00000	17.45765			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.88773	100.00000	11.85022			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.55892	100.00000	9.52875			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.61289	8.80000	101.58898			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.42764	100.00000	32.35626			0.00	0	9,276,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.66334	100.00000	13.63025			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.02383	100.00000	12.99516			0.00	0	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.37897	100.00000	22.32475			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.59588	100.00000	16.55568			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.56622	100.00000	23.51407			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.04671	100.00000	11.28098			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02686	100.00000	0.02679			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.06361	2.75000	101.05602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	102.41022	2.60000	102.36658			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.02923	100.00000	9.00073			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	60.32762	100.00000	60.19409			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	64.90166	100.00000	66.44126			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.11264	100.00000	16.07717			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.15861	100.00000	11.13157			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	100.99352	2.60000	100.94724			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA228	On	12/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.49946	100.00000	45.38802			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.42714	100.00000	8.40673			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.82358	100.00000	23.76524			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.85094	100.00000	63.69625			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.47539	100.00000	63.32162			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	69.81844	100.00000	69.66307			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	65.86972	100.00000	65.72551			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	66.67813	100.00000	66.52974			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	57.74654	100.00000	57.61873			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	94.24333	100.00000	94.01178			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.10606	100.00000	15.07282			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.12906	100.00000	43.02343			0.00	0	40,000,000.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEO01	On	29/06/2012	Spot Bond			100.00000	109.56832	100.00000	109.27613			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	84.92144	100.00000	84.73272			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	64.35397	100.00000	64.19636			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.48464	100.00000	31.40753			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	87.84822	100.00000	87.64151			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	54.40066	100.00000	54.26888			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	22.28251	100.00000	22.22853			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	96.04222	100.00000	95.78947			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	23.04710	100.00000	22.99065			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	17.06049	100.00000	17.00663			0.00	0	133,350,000.00
MBP011	On	30/01/2013	Spot Bond			100.00000	62.09903	100.00000	61.94694			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			100.00000	62.30693	100.00000	62.15433			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013 On	29/01/2014	Spot Bond			100.00000	30.62412	100.00000	30.54912			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.74870	100.00000	95.50192			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.60224	100.00000	86.40223			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.15933	100.00000	30.08547			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	59.13866	100.00000	58.99539			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.63161	100.00000	28.56225			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.16165	100.00000	31.08533			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.78469	100.00000	13.75129			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.41172	100.00000	16.37197			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.40284	8.00000	101.38110			0.00	0	41,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.56543	100.00000	82.38357			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.38384	100.00000	20.33446			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.58384	100.00000	15.54935			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.58384	100.00000	15.54935			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.07829	100.00000	3.07148			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49694	100.00000	0.49583			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00113	100.00000	0.00113			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.76181	8.59000	101.73843			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.27700	9.34000	104.25085			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.58320	10.01000	104.55513			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.43679	100.00000	21.38935			0.00	0	104,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.69692	100.00000	12.27972			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.16206	100.00000	8.77285			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.38888	100.00000	12.95464			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.15718	100.00000	17.11942			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.47228	100.00000	17.41773			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.47092	8.78500	100.44732			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	100.42957	8.00000	100.40804			0.00	0	9,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.37565	100.00000	31.30583			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.89866	100.00000	20.85216			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	15.91665	100.00000	15.88123			0.00	0	3,750,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	39.49438	100.00000	39.40697			0.00	0	0.00
MTNC07On	18/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC08On	06/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	0.06933	100.00000	0.06917			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.06933	100.00000	0.06917			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.59574	100.00000	6.57975			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.67772	100.00000	6.66155			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.75971	100.00000	6.74334			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.82531	100.00000	6.80877			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.93462	100.00000	6.91783			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.98928	100.00000	6.97235			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	7.05487	100.00000	7.03779			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	7.21886	100.00000	7.20137			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	7.32818	100.00000	7.31042			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.44843	100.00000	7.43038			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.55774	100.00000	7.53944			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.61241	100.00000	7.59397			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	8.26832	100.00000	8.24830			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	9.03356	100.00000	9.01169			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.06933	100.00000	0.06917			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.06933	100.00000	0.06917			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.33815	100.00000	30.26385		400,000,000,000.00	4,000,000	1,000,000.00	
NBK11B	On	27/10/2014			100.00000	15.32205	100.00000	15.28453			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.26071	100.00000	9.23828			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.54993	100.00000	1.54617			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	83.77541	100.00000	83.58799			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.54716	100.00000	19.50412			0.00	0	8,600,000.00
NBK2B	On	15/09/2015			100.00000	13.02098	100.00000	12.97036			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.54603	100.00000	14.51401			0.00	0	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.01909	100.00000	0.01905			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	63.61789	100.00000	63.46208			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	20.20236	100.00000	20.15764			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.80092	100.00000	17.75732			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.10563	100.00000	9.08333			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	32.15368	100.00000	32.08291			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.82067	100.00000	30.74600			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.69101	100.00000	15.65647			0.00	0	9,650,000.00
NBK9B	On	23/03/2016			100.00000	12.53757	100.00000	12.50720			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKI1	On	31/03/2013	Spot Bond			100.00000	63.83202	100.00000	63.66814			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	62.38808	100.00000	62.23528			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	56.65513	100.00000	56.51788			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	92.42912	100.00000	92.20146			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	21.93757	100.00000	21.89606			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.49912	100.00000	36.43007			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	20.92311	100.00000	20.88353			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	19.84251	100.00000	19.80497			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.52412	100.00000	16.48409			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	55.78811	100.00000	55.65296			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.79641	100.00000	65.63702			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.61218	100.00000	65.45323			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.61218	100.00000	65.45323			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	65.61218	100.00000	65.45323			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	17.34083	100.00000	19.21593			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	18.66129	100.00000	18.61559			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	18.29878	100.00000	18.25397			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.00000	16.10236	100.00000	16.06334			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On	30/11/2015			100.00000	9.18004	100.00000	9.16267			0.00	0	0.00
NCLN62	On	02/12/2015			100.00000	12.67795	100.00000	12.64723			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	9.04201	100.00000	9.02490			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.03872	100.00000	12.00923			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	12.75816	100.00000	12.72691			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	11.97054	100.00000	11.94122			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	82.86485	100.00000	82.74317			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.54145	100.00000	6.52904			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.48027	100.00000	34.39674			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	21.35706	100.00000	21.31477			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	21.35706	100.00000	21.31477			0.00	0	0.00
NED10	On	15/08/2012			100.00000	88.43953	100.00000	88.22996			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.44959	100.00000	19.40677			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.33291	100.00000	82.15195			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	70.83828	100.00000	70.70783		3,000,000,000,000.00	30,000,000	15,000,000.00	
NED6	On	20/09/2013			100.00000	44.76942	100.00000	44.67087			0.00	0	37,000.00
NED8	On	08/02/2014			100.00000	36.17051	100.00000	36.09002			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	8.33685	100.00000	8.31643			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	16.58138	100.00000	16.54488			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.49650	100.00000	11.46865			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.28882	100.00000	8.26753			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.12984	100.00000	13.10062			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.29058	100.00000	11.26322			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.53473	6.82500	100.51624			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.51603	6.58500	100.49819			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.49300	100.00000	9.46336			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.50494	100.00000	11.47707			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.54252	6.92500	100.52376			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.49300	100.00000	9.46336			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.71930	100.00000	11.69091			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.57366	7.32500	100.55383			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.49300	100.00000	9.46336			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	86.81833	100.00000	86.61736			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	58.60904	100.00000	58.46705			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	86.94641	100.00000	86.74514			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	58.81846	100.00000	58.67598			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	87.01044	100.00000	86.80903			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	59.08025	100.00000	58.93713			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	59.42056	100.00000	59.27661			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.56496	100.00000	9.54180			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	100.64288	8.21500	100.62064			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	45.97793	100.00000	45.86044			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.20414	100.00000	32.13326			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.27635	100.00000	13.24697			0.00	0	7,500,000.00
NRA01U On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.72673	100.00000	13.69652			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.40705	100.00000	6.39060			0.00	0	82,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On	30/11/2028			100.00000	12.80518	100.00000	12.77684			0.00	0	5,300,000.00
NTC08	On	13/07/2012			100.00000	96.44905	100.00000	96.20112			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	63.69150	100.00000	63.53551			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	31.02791	100.00000	30.95193			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	30.86190	100.00000	30.78632			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	2.39838	100.00000	2.39257			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	9.72102	100.00000	9.69747			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	13.01127	100.00000	12.97941			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.06641	100.00000	13.03441			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.09950	100.00000	13.06742			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.89359	100.00000	13.85956			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	14.77591	100.00000	14.73972			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.29039	100.00000	20.24070			0.00	0	0.00
OML01	On	27/10/2015			100.00000	16.06192	100.00000	16.02637			0.00	0	195,233,540.00
OTCA03	On	31/07/2012			100.00000	92.32133	100.00000	92.09449			0.00	0	0.00
OTCA05	On	30/04/2013			100.00000	62.29080	100.00000	62.13991			0.00	0	0.00
OTCA06	On	30/04/2014			100.00000	30.95480	100.00000	30.87980			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	62.20796	100.00000	62.05727			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA08	On	30/04/2014			100.00000	30.73121	100.00000	30.65676			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	12.88497	100.00000	12.85374			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	92.14148	100.00000	91.91675			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	92.51264	100.00000	92.28700			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
PCF02U	On	06/07/2012			100.00000	99.19537	100.00000	98.93571			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	19.75084	100.00000	19.70247			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	49.64676	100.00000	49.49005			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	87.96329	100.00000	87.75777			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	26.68690	100.00000	21.17597			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	70.58683	100.00000	70.45708			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	82.12163	100.00000	81.93750			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	54.83535	100.00000	54.69266			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	54.98354	100.00000	54.84048			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	37.78516	100.00000	37.68005			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1B	On	15/12/2012			100.00000	82.16207	100.00000	81.97786			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	26.82289	100.00000	21.17597			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	70.73975	100.00000	70.60972			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	55.23051	100.00000	55.08686			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	37.85322	100.00000	37.68005			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	82.23283	100.00000	82.04846			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	27.12686	100.00000	21.17597			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	55.67507	100.00000	55.53035			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	82.41481	100.00000	82.23004			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	27.46283	100.00000	21.17597			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	56.07024	100.00000	55.92455			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	28.85708	100.00000	28.78718			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	98.55421	100.00000	98.29210			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	98.57848	100.00000	98.31630			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.67555	100.00000	98.41312			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	101.11174	100.00000	100.84566			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.30701	100.00000	16.27112			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00176	100.00000	0.00175			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.09000	125.00525	6.13000	124.85363		150,980,398,711,380.00	791,526,882	21,493,233,803.00	
R158P	On	15/09/2015	Spot Bond			100.00000	7.24756	100.00000	7.23161			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.22114	100.00000	3.21405			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	50.08714	100.00000	49.97568			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.11000	120.13794	8.20500	119.20210		115,002,082,429,740.00	180,281,434	12,710,551,918.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.14011	71.00792	218.06689	70.71584			0.00	0	811,948,000.00
R197	On	07/12/2023	Spot Bond			2.03000	254.43393	2.03000	254.32961		67,883,200,000.00	33,440,000	51,578,332.00	
R201	On	21/12/2014	Spot Bond			4.96500	108.78209	5.03000	108.60802		62,357,095,827,255.00	559,334,507	8,360,686,881.00	
R202	On	07/12/2033	Spot Bond			2.37000	187.91563	2.39500	187.10158		1,516,800,000,000.00	640,000,000	1,348,431,536.00	
R203	On	15/09/2017	Spot Bond			6.70000	108.90927	6.74000	108.70843		25,293,435,521,000.00	775,139,630	8,383,262,274.00	
R204	On	21/12/2018	Spot Bond			7.05000	104.86625	7.07000	104.74045		24,164,455,123,350.00	427,582,287	3,731,286,970.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.92920	100.00000	30.85345			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.12000	106.77334	5.14000	106.72795		9,027,122,339,840.00	763,109,832	2,857,781,834.00	
R207	On	15/01/2020	Spot Bond			7.40000	102.26172	7.45000	101.95738		21,107,892,030,800.00	852,417,842	7,776,521,267.00	
R208	On	31/03/2021	Spot Bond			7.51500	96.62574	7.56000	96.32994		47,914,848,024,210.00	375,894,614	9,936,541,603.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.68000	77.08349	8.78500	76.22844			41,385,071,316,120.00	767,865,359	13,085,347,869.00
R210	On	31/03/2028	Spot Bond			2.34000	142.24907	2.37000	141.64142			1,525,680,000,000.00	652,000,000	391,777,782.00
R211	On	31/01/2017	Spot Bond			0.65000	120.93056	0.65000	120.88550			0.00	0	1,377,300,000.00
R212	On	31/01/2022	Spot Bond			2.04000	118.32002	2.06000	118.07329			4,630,078,876,320.00	269,646,508	2,061,875,145.00
R213	On	28/02/2031	Spot Bond			8.53000	87.94694	8.63500	87.06425			6,102,215,881,100.00	715,382,870	3,692,670,873.00
R214	On	28/02/2041	Spot Bond			6.50000	101.97277	6.50000	101.95514			15,897,544,188,500.00	445,776,029	7,323,905,231.00
R222C	On	15/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	55.03617	100.00000	54.91502			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.69078	100.00000	36.61002			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.46052	100.00000	24.40668			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.30701	100.00000	16.27112			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.87134	100.00000	10.84741			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.24756	100.00000	7.23161			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.83171	100.00000	4.82107			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.22114	100.00000	3.21405			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	66.51912	100.00000	66.37190			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.34608	100.00000	44.24793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	29.56405	100.00000	29.49862			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.70937	100.00000	19.66575			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.13958	100.00000	13.11050			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.75972	100.00000	8.74033			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.83981	100.00000	5.82689			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.89321	100.00000	3.88459			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.59547	100.00000	2.58973			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.73031	100.00000	1.72649			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.15354	100.00000	1.15099			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.76903	100.00000	0.76733			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51269	100.00000	0.51155			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34179	100.00000	0.34103			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22786	100.00000	0.22736			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15191	100.00000	0.15157			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10127	100.00000	0.10105			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06751	100.00000	0.06736			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04501	100.00000	0.04491			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03001	100.00000	0.02994			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	0.02000	100.00000	0.01996			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01334	100.00000	0.01331			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00889	100.00000	0.00887			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00593	100.00000	0.00591			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00395	100.00000	0.00394			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00263	100.00000	0.00263			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00176	100.00000	0.00175			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00117	100.00000	0.00117			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.41521	100.00000	29.34395			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.52444	100.00000	38.43009			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.40437	100.00000	9.37500			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.41470	100.00000	83.22933			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	50.89388	100.00000	50.73499			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10On	06/06/2013	Spot Bond			100.00000	50.61878	100.00000	50.45724			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.00000	10.48012	100.00000	10.45473			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	84.80276	100.00000	84.61177			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	92.85714	100.00000	92.62087			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	15.66396	100.00000	15.62559			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	101.99029	5.87500	101.97434			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	89.45107	100.00000	89.23860			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	21.85431	100.00000	21.80137			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	58.70099	100.00000	58.55879			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	62.05621	100.00000	61.96318			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			100.00000	24.27760	100.00000	24.21878			0.00	0	0.00
RP005 On	31/03/2017	Spot Bond			100.00000	13.35911	100.00000	13.33237			0.00	0	0.00
RP006 On	30/04/2019	Spot Bond			100.00000	0.27362	100.00000	0.27296			0.00	0	0.00
RP007 On	30/04/2016	Spot Bond			100.00000	3.98173	100.00000	3.97208			0.00	0	0.00
RP008 On	30/04/2016	Spot Bond			100.00000	3.98173	100.00000	3.97208			0.00	0	0.00
RPG01 On	28/02/2014	Spot Bond			100.00000	28.87857	100.00000	28.80861			0.00	0	0.00
RPG01UOn	25/02/2014	Spot Bond			100.00000	22.35305	100.00000	22.30879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On	25/11/2014	Spot Bond			100.00000	14.29544	100.00000	14.26081			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.15852	5.25000	102.14398			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.39731	100.00000	0.39636			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.79167	100.00000	94.54545			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	59.69572	100.00000	59.57623			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	95.74508	100.00000	95.50983			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.45712	100.00000	11.43177			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	87.32477	100.00000	87.12121			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	13.94528	100.00000	13.91459		4,000,000,000,000.00	40,000,000	72,400,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.51849	100.00000	10.49301			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.70891	8.00000	107.68582			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.77924	100.00000	8.75774			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.79525	100.00000	7.78141			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.64043	100.00000	18.59940			0.00	0	17,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	57.34765	100.00000	57.22073			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.65729	100.00000	10.63371			0.00	0	6,900,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	120.56221	5.75000	120.50075			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.47030	100.00000	39.38343			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	55.18232	100.00000	55.06019			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.30130	100.00000	57.17517			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.52960	100.00000	11.50422			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.98638	100.00000	22.93577			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.33617	100.00000	57.20926			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.89849	100.00000	7.85935			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.90739	100.00000	21.85431			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.65558	100.00000	16.61523			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.72644	100.00000	2.71976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	39.67488	100.00000	39.57771			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.05184	100.00000	40.95239			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.13653	100.00000	12.10982		200,000,000,000.00	2,000,000	1,000,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	29.15870	100.00000	29.08806			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.56206	100.00000	11.53375			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.46995	100.00000	0.46881			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.76563	100.00000	0.76393			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46881	100.00000	0.46768			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.17293	100.00000	10.15042			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	100.96386	10.05000	100.93697			0.00	0	500,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00073	100.00000	0.00073			0.00	0	500,000,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382		634,550,000,000,000.00	345,500,000	1,765,000,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	1.68428	100.00000	1.67902			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.29976	100.00000	0.29883			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.80953	8.00000	104.79819			0.00	0	345,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.68467	100.00000	8.66555			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.33408	100.00000	9.31353			0.00	0	79,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	61.10775	100.00000	60.97324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	19.82117	100.00000	19.77706			200,000,000,000.00	2,000,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.60655	100.00000	54.46571			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.66939	100.00000	5.65684			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.73745	100.00000	5.72468			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.21310	100.00000	10.18836			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.27927	100.00000	2.27375			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04528	100.00000	0.04515			0.00	0	0.00
SHPCBLO	On	03/04/2017	Spot Bond			6.50000	102.00524	6.50000	101.99329			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.09065	100.00000	10.05141			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.12045	100.00000	48.01336			0.00	0	4,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	15.87616	100.00000	15.84083			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.46761	100.00000	53.34927			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	109.13987	100.00000	108.84960			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.52960	100.00000	11.50422			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.43481	100.00000	14.39984			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.42176	100.00000	2.41589			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.91250	100.00000	5.89817			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.99195	100.00000	0.98955			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	12.92495	100.00000	12.89635			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.51407	100.00000	10.48088			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.50912	100.00000	1.50546			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.84193	100.00000	1.83612			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.85294	100.00000	7.83269			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.00536	6.75000	100.98240			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	17.98588	100.00000	17.84657			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.68075	7.25000	101.60374			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	58.41147	100.00000	58.28184			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	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	19/07/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	21.08515	100.00000	21.03849			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	10.77114	100.00000	10.74730			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.92603	100.00000	31.85499			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	32.10419	100.00000	32.03353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	100.69737	6.27500	100.68033			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.29450	100.00000	64.13704			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.35548	100.00000	63.20031			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.26054	100.00000	6.24521			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.83622	8.00000	105.81341			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.25391	6.27000	100.23696			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.66185	100.00000	28.60510			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.33343	100.00000	40.20750			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.28017	100.00000	94.04028			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	94.21053	100.00000	93.97081			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	95.14607	100.00000	94.90397			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	94.40786	100.00000	94.16763			0.00	0	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	94.66321	100.00000	94.42234			0.00	0	0.00
THE8A1 On 18/04/2036 Spot Bond			100.00000	7.38747	100.00000	7.36937			0.00	0	0.00
THE8A2 On 18/04/2036 Spot Bond			100.00000	7.91264	100.00000	7.89326			0.00	0	0.00
THE8A3 On 18/04/2036 Spot Bond			100.00000	8.26276	100.00000	8.24252			0.00	0	0.00
THE8B1 On 18/04/2036 Spot Bond			100.00000	8.96299	100.00000	8.94104			0.00	0	0.00
THE8C1 On 18/04/2036 Spot Bond			100.00000	9.42981	100.00000	9.40671			0.00	0	0.00
THE8D1 On 18/04/2036 Spot Bond			100.00000	14.37813	100.00000	14.34291			0.00	0	0.00
THE9A1 On 18/07/2016 Spot Bond			100.00000	10.36814	100.00000	10.34275			0.00	0	0.00
THE9A2 On 18/01/2016 Spot Bond			100.00000	4.10621	100.00000	4.09616			0.00	0	0.00
THE9A3 On 18/07/2016 Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9A5 On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On 18/07/2016 Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9A9 On 18/07/2016 Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9B1 On 18/07/2016 Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9B2 On 18/07/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3 On 18/07/2016 Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	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	Spot Bond				100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond				100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond				100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.00000	29.35472	100.00000	30.76127			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				100.00000	22.03206	100.00000	21.98330			0.00	0	3,100,000.00
TL20 On	22/02/2020	Spot Bond				6.00000	101.91259	6.00000	101.89638			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				100.00000	11.17407	100.00000	11.14948			0.00	0	1,007,300,000.00
TN20 On	17/09/2020	Spot Bond				100.00000	13.05711	100.00000	13.02837		9,000,000,000,000.00	90,000,000	295,908,546.00	
TN23 On	06/11/2023	Spot Bond				100.00000	11.93464	100.00000	11.90836		5,000,000,000,000.00	50,000,000	176,008,658.00	
TN25 On	19/08/2025	Spot Bond				100.00000	12.46911	100.00000	12.44137			0.00	0	173,000,000.00
TN27 On	14/11/2027	Spot Bond				100.00000	9.65640	100.00000	9.63514			0.00	0	19,900,000.00
TR30 On	31/12/2099	Spot Bond				10.00000	99.72376	10.00000	99.69617			0.00	0	0.00
TR31 On	31/12/2099	Spot Bond				9.75000	99.73063	9.75000	99.70372			0.00	0	0.00
TR32 On	31/12/2099	Spot Bond				100.00000	9.73672	100.00000	9.71077			0.00	0	0.00
TSP116 On	09/02/2013	Spot Bond				100.00000	64.12257	100.00000	64.00091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.71202	100.00000	13.68183			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	74.01623	100.00000	73.87389			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.15434	100.00000	31.07804			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.88548	100.00000	12.85392			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.77281	100.00000	19.72439			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.02107	100.00000	13.99021			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.79952	100.00000	89.58417			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.71343	100.00000	41.61237			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.82716	100.00000	89.61175			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.86348	100.00000	41.76628			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.92668	100.00000	89.71103			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.16225	100.00000	42.06011			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.91782	100.00000	9.88685			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.18408	100.00000	4.17102			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.76516	100.00000	1.75965			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.66786	100.00000	16.63117			0.00	0	60,006,667.00
WS05	On	01/08/2018	Spot Bond			100.00000	13.82297	100.00000	13.78732			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	17.87227	100.00000	17.83294			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.12803	100.00000	11.10354			0.00	0	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.79583	100.00000	9.77427			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.61365	100.00000	9.59249			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.53268	100.00000	9.51170			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	37.95637	100.00000	37.87327			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	30.97214	100.00000	30.90359			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.58573	100.00000	8.56662			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.63616	100.00000	23.58385			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.31789	100.00000	19.27490			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.71461	100.00000	6.69974			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.79244	100.00000	13.76208			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.56662	100.00000	8.54756			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27359	100.00000	0.27299			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.44300	100.00000	5.43270			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02192	100.00000	0.02187			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.44300	100.00000	5.43270			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.13623	100.00000	11.11516			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.13623	100.00000	11.11516			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.39106	100.00000	9.37329			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.23774	100.00000	6.22550			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.23774	100.00000	6.22550			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.89148	100.00000	5.87989			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.55352	100.00000	5.54259			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.21437	100.00000	5.20411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									289,119,803,469,620.00	992,319,794	118 112 972 730.00
Grand Total:									39,123,354,998,970.00	192,716,066	18 114 758 211.00