



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.34380	8.34380	8.35050	8.35050		15.84	33,358,512.40	3,998	243,557.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,204.63880	1.20464	1,197.754	16.98	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			4.13880	0.00414	3.954	16.98	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,056.79280	1.05679	1,049.733	16.00	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			6.29280	0.00629	5.933	16.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			958.85720	0.95886	951.624	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			8.35720	0.00836	7.824	15.35	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			69.86940	0.06987	66.530	20.20	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			819.36940	0.81937	822.730	20.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			60.64950	0.06065	57.768	20.80	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			910.14950	0.91015	913.968	20.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			52.62950	0.05263	50.092	21.36	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,002.12950	1.00213	1,006.292	21.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			119.46660	0.11947	114.037	18.08	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			518.96660	0.51897	520.237	18.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			110.25640	0.11026	105.170	18.38	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			559.75640	0.55976	561.370	18.38	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			80.92990	0.08093	77.071	19.59	0.00	0	7,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			730.42990	0.73043	733.271	19.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			182.43990	0.18244	175.151	16.68	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			331.93990	0.33194	331.351	16.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			167.45300	0.16745	160.540	16.96	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			366.95300	0.36695	366.740	16.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			153.76020	0.15376	147.225	17.24	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			403.26020	0.40326	403.425	17.24	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			309.51000	0.30951	300.653	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			159.01000	0.15901	156.853	15.32	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			283.27540	0.28328	274.552	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			182.77540	0.18278	180.752	15.49	0.00	0	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			216.71240	0.21671	208.698	16.12	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			266.21240	0.26621	264.898	16.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			507.97680	0.50798	499.225	14.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			57.47680	0.05748	55.425	14.48	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			433.14690	0.43315	424.177	14.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			82.64690	0.08265	80.376	14.63	0.00	0	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			367.56850	0.36757	358.570	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			117.06850	0.11707	114.770	14.97	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			861.64040	0.86164	854.171	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			11.14040	0.01114	10.371	14.71	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			677.44370	0.67744	669.362	14.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			26.94370	0.02694	25.562	14.59	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			633.43260	0.63343	625.179	14.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			32.93260	0.03293	31.379	14.57	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.44410	8.44410	8.45090	8.45090		16.76	10,977,330.00	1,300	51,931.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			74.90800	0.07491	72.944	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,024.00800	2.02401	2,028.844	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			47.37710	0.04738	45.982	27.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,696.47710	2.69648	2,701.882	27.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			218.67530	0.21868	214.133	19.11	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			767.77530	0.76778	770.033	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			199.77170	0.19977	195.510	19.54	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			848.87170	0.84887	851.410	19.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			142.12950	0.14213	138.828	21.22	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,191.22950	1.19123	1,194.728	21.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			438.95040	0.43895	432.267	16.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			288.05040	0.28805	288.167	16.19	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			321.70910	0.32171	315.948	17.40	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			470.80910	0.47081	471.848	17.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			264.00740	0.26401	258.871	18.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			613.10740	0.61311	614.771	18.25	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			639.05760	0.63906	631.618	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			138.15760	0.13816	137.518	15.20	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			604.36110	0.60436	596.994	15.22	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			153.46110	0.15346	152.894	15.22	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			570.78130	0.57078	563.497	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			169.88130	0.16988	169.397	15.24	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.54770	8.54770	8.55400	8.55400		17.03	0.00	0	19,627.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			121.10350	0.12110	118.693	24.66	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,417.10350	2.41710	2,420.993	24.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			242.60070	0.24260	238.393	20.51	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,238.60070	1.23860	1,240.693	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			166.98980	0.16699	163.847	22.65	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,812.98980	1.81299	1,816.147	22.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			139.42680	0.13943	136.710	23.74	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,135.42680	2.13543	2,139.010	23.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			756.60020	0.75660	749.339	15.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			202.60020	0.20260	201.639	15.33	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			693.54630	0.69355	686.281	15.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			239.54630	0.23955	238.581	15.43	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			325.93410	0.32593	320.766	18.95	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			871.93410	0.87193	873.066	18.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.64280	8.64280	8.64660	8.64660		17.36	1,227,277.60	142	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			545.13010	0.54513	541.810	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			638.53010	0.63853	639.010	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			541.73560	0.54174	538.424	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			645.13560	0.64514	645.624	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			538.36430	0.53836	535.061	17.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			651.76430	0.65176	652.261	17.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.73450	8.73450	8.73720	8.73720		17.71	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,070.88520	1.07089	1,065.884	15.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			333.68520	0.33369	331.384	15.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			650.37370	0.65037	646.232	18.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			913.17370	0.91317	911.732	18.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.06500	9.06500	9.07040	9.07040		18.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,501.51060	1.50151	1,494.037	16.25	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			431.11060	0.43111	429.037	16.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.58690	10.58690	10.59310	10.59310		21.05	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.34380	8.34380	8.35050	8.35050		15.84	0.00	0	1,028.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			18,560.25200	0.18560	17,823.795	16.63	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			32,510.25200	0.32510	32,443.795	16.63	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			15,376.01710	0.15376	14,722.498	17.24	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			40,326.01710	0.40326	40,342.498	17.24	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.44410	8.44410	8.45090	8.45090		16.76	0.00	0	23.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			32,496.47660	0.32496	31,917.092	17.36	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			46,406.47660	0.46406	46,507.092	17.36	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.54770	8.54770	8.55400	8.55400			0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			13,600.00000	0.13600	14,230.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.64280	8.64280	8.64660	8.64660		17.36	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			53,836.42770	0.53836	53,506.103	17.69	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			65,176.42770	0.65176	65,226.103	17.69	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			54,513.00890	0.54513	54,180.973	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			63,853.00890	0.63853	63,900.973	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			54,173.55720	0.54174	53,842.375	17.66	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			64,513.55720	0.64514	64,562.375	17.66	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.94780	12.94780	12.94540	12.94540		13.14	12,947.80	1	13,451.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,607.86320	1.60786	1,609.616	16.50	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			12.46320	0.01246	11.816	16.50	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			838.45080	0.83845	838.076	12.38	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			43.05080	0.04305	40.276	12.38	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			155.63320	0.15563	152.850	15.09	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			660.23320	0.66023	655.050	15.09	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			91.68710	0.09169	89.849	16.39	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			996.28710	0.99629	992.049	16.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.10060	13.10060	13.09840	13.09840		13.98	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			307.88150	0.30788	302.646	15.68	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			909.48150	0.90948	902.046	15.68	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			216.75400	0.21675	210.807	17.02	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,318.35400	1.31835	1,310.207	17.02	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			392.50700	0.39251	388.678	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			664.10700	0.66411	658.078	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			343.19880	0.34320	338.548	15.26	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			794.79880	0.79480	787.949	15.26	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.25910	13.25910	13.25590	13.25590		16.83	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			884.48320	0.88448	881.929	22.82	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,158.58320	1.15858	1,152.829	22.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10490	0.10490	0.10500	0.10500		18.57	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			200.86190	0.00201	189.779	20.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			700.86190	0.00701	699.779	20.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10630	0.10630	0.10640	0.10640		20.81	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			428.12700	0.00428	423.699	20.81	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			788.12700	0.00788	793.699	20.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.26880	10.26880	10.28700	10.28700		12.35	20,537.60	2	26,335.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			853.18360	0.85318	835.911	12.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			16.18360	0.01618	17.110	12.85	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			579.79490	0.57979	563.547	11.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			42.79490	0.04279	44.747	11.98	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			458.85420	0.45885	444.156	11.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			71.85420	0.07185	75.356	11.94	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			264.42960	0.26443	255.019	12.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			177.42960	0.17743	186.219	12.24	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			45.30600	0.04531	44.828	16.66	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			958.30600	0.95831	976.028	16.66	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			42.19140	0.04219	41.814	16.92	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,005.19140	1.00519	1,023.014	16.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.40580	10.40580	10.42470	10.42470		13.45	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			201.39740	0.20140	197.803	15.37	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			776.69740	0.77670	792.003	15.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			182.70170	0.18270	179.585	15.70	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			858.00170	0.85800	873.785	15.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			126.61530	0.12662	124.888	17.04	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,201.91530	1.20192	1,219.088	17.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			378.21420	0.37821	370.099	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			353.51420	0.35351	364.299	13.45	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			241.72050	0.24172	237.074	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
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			637.02050	0.63702	651.274	14.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			211.61890	0.21162	207.768	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			736.91890	0.73692	751.968	15.20	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			984.70860	0.98471	967.782	12.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			60.00860	0.06001	61.982	12.97	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			425.00780	0.42501	415.742	13.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			300.30780	0.30031	309.942	13.27	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.55020	10.55020	10.56860	10.56860		13.98	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			352.97360	0.35297	351.968	15.04	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			754.37360	0.75437	771.768	15.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.83010	10.83010	10.84550	10.84550		14.37	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			612.80210	0.61280	611.665	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			967.30210	0.96730	981.565	14.92	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.18575	99.18575	100.00000	100.00000			159,887,429.00	1,612	1,612.00
2025	On	02/08/2012	Bond Future	99.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			0.00000	0.00000	804.250		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			0.00000	0.00000	814.250		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			0.00000	0.00000	824.250		0.00	0	0.00
2025	On	01/11/2012	Bond Future			100.58693	100.58693	100.00000	100.00000			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			0.00000	0.00000	596.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			0.00000	0.00000	586.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			0.00000	0.00000	576.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AL7T	On	02/08/2012	Index Future			451.52900	451.52900	451.77900	451.77900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			457.90800	457.90800	458.16500	458.16500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/08/2012	Index Future			406.57100	406.57100	406.72300	406.72300			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			412.31400	412.31400	412.47200	412.47200			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.44620	8.44620	8.47530	8.47530		12.89	0.00	0	6,275.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			227.71470	0.22771	203.528	12.91	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			172.41470	0.17241	177.328	12.91	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.48550	8.48550	8.51480	8.51480		13.35	0.00	0	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			333.52350	0.33352	309.053	13.32	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			278.72350	0.27872	283.553	13.32	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.52820	8.52820	8.55630	8.55630		13.46	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			413.58300	0.41358	387.701	13.41	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			367.28300	0.36728	369.501	13.41	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.77030	9.77030	9.79750	9.79750		15.34	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.16850	8.16850	8.18300	8.18300		10.71	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			124.40930	0.12441	116.665	11.31	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			211.40930	0.21141	218.165	11.31	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.25120	8.25120	8.26580	8.26580		11.62	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			227.46580	0.22747	214.685	11.99	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			311.66580	0.31167	313.485	11.99	0.00	0	0.00
CF CAN	On	17/09/2012	Can-Do Future			0.17840	0.17840	0.17870	0.17870			0.00	0	11,120.00
CF CAN	On	17/09/2012	Can-Do Future			0.03700	0.03700	0.03830	0.03830			0.00	0	7,100.00
CF CAN	On	17/09/2012	Can-Do Future			0.16920	0.16920	0.16570	0.16570			0.00	0	14,700.00
CF CAN	On	17/09/2012	Can-Do Future			0.03660	0.03660	0.03700	0.03700			0.00	0	8,000.00
CF CAN	On	17/09/2012	Can-Do Future			0.22750	0.22750	0.22990	0.22990			0.00	0	12,800.00
CF CAN	On	17/09/2012	Can-Do Future			0.07800	0.07800	0.07630	0.07630			0.00	0	4,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	17/09/2012	Foreign Exchange Future				8.55940	8.55940	8.57110	8.57110		13.86	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call				110.41890	0.11042	107.944	16.01	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put				449.31890	0.44932	458.544	16.01	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.68540	8.68540	8.69740	8.69740		15.61	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call				246.92890	0.24693	243.910	17.04	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put				589.52890	0.58953	598.510	17.04	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry			8.26280	8.26280	8.26900	8.26900		15.98	0.00	0	10,000.00
DAAI	On	10/07/2012	Any day expiry	7.99	Call			281.51580	0.28152	272.886	23.24	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	7.99	Put			2.51580	0.00252	0.086	23.24	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.00	Call			271.81730	0.27182	262.907	22.96	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.00	Put			2.81730	0.00282	0.107	22.96	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.01	Call			262.15450	0.26215	252.934	22.68	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.01	Put			3.15450	0.00315	0.134	22.68	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.07	Call			205.18900	0.20519	193.309	21.00	0.00	0	10,000.00
DAAI	On	10/07/2012	Any day expiry	8.07	Put			6.18900	0.00619	0.509	21.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Call			117.33810	0.11734	97.333	18.21	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Put			18.33810	0.01834	4.533	18.21	0.00	0	15,000.00
DAAJ	On	13/07/2012	Any day expiry			8.26410	8.26410	8.30000	8.30000		16.03	0.00	10,000	10,000.00
DAAJ	On	13/07/2012	Any day expiry	8.29	Call			0.00000	0.00000	45.516	16.65	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.29	Put			0.00000	0.00000	71.416	16.65	0.00	10,000	10,000.00
DAAJ	On	13/07/2012	Any day expiry	8.30	Call			0.00000	0.00000	41.913	16.80	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.30	Put			0.00000	0.00000	77.813	16.80	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.31	Call			0.00000	0.00000	38.558	16.95	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.31	Put			0.00000	0.00000	84.458	16.95	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry			6.59530	6.59530	6.61730	6.61730		15.60	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Call			143.44230	0.14344	116.215	18.72	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Put			6.14230	0.00614	0.915	18.72	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Call			134.33760	0.13434	106.557	18.46	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
DANZ	On	10/07/2012	Any day expiry	6.49	Put			7.03760	0.00704	1.257	18.46	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Call			125.36080	0.12536	97.015	18.20	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Put			8.06080	0.00806	1.715	18.20	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Call			116.52860	0.11653	87.625	17.94	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Put			9.22860	0.00923	2.325	17.94	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Call			83.04120	0.08304	52.548	16.90	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Put			15.74120	0.01574	7.248	16.90	0.00	0	5,000.00
DAUS	On	31/07/2012	Any day expiry			8.28620	8.28620	8.29350	8.29350		15.41	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			895.00000	0.89500	887.000	19.24	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	19.24	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			579.00000	0.57900	571.000	16.39	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			6.00000	0.00600	5.000	16.39	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			154.00000	0.15400	143.000	15.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			111.00000	0.11100	107.000	15.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			64.00000	0.06400	56.000	17.13	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			281.00000	0.28100	280.000	17.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.32370	8.32370	8.33060	8.33060		15.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			241.00000	0.24100	233.000	15.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			160.00000	0.16000	159.000	15.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			141.00000	0.14100	134.000	16.74	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			320.00000	0.32000	320.000	16.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			935.00000	0.93500	928.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			630.00000	0.63000	622.000	14.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			19.00000	0.01900	18.000	14.73	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.35640	8.35640	8.36300	8.36300		16.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			680.00000	0.68000	672.000	14.75	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			37.00000	0.03700	36.000	14.75	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			310.00000	0.31000	302.000	15.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.25	Put			197.00000	0.19700	196.000	15.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			205.00000	0.20500	198.000	16.89	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			352.00000	0.35200	352.000	16.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			975.00000	0.97500	968.000	15.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			12.00000	0.01200	12.000	15.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.39400	8.39400	8.40060	8.40060		16.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			272.00000	0.27200	265.000	16.99	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			381.00000	0.38100	381.000	16.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,024.00000	1.02400	1,017.000	15.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			23.00000	0.02300	23.000	15.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			738.00000	0.73800	730.000	14.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			57.00000	0.05700	56.000	14.95	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			380.00000	0.38000	372.000	15.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			229.00000	0.22900	228.000	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.42810	8.42810	8.43490	8.43490		16.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			789.00000	0.78900	781.000	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			74.00000	0.07400	73.000	15.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			328.00000	0.32800	322.000	17.02	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			403.00000	0.40300	404.000	17.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.45880	8.45880	8.46570	8.46570		16.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			833.00000	0.83300	825.000	15.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			87.00000	0.08700	86.000	15.10	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			374.00000	0.37400	368.000	16.97	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			418.00000	0.41800	419.000	16.97	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.04500	88.50019	9.02600	88.65783			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.13100	85.97258	9.11100	86.13589			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			723.00000	0.72300	559.690		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			407.23700	407.23700	407.36500	407.36500			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			91,350.00000	9.13500	90,070.000		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			412.98900	412.98900	413.12400	413.12400			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			91,640.00000	9.16400	90,290.000		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			175.74800	175.74800	175.22100	175.22100			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			178.23000	178.23000	177.69700	177.69700			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			181.01100	181.01100	180.47600	180.47600			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			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	18/07/2012	Jibar Tradeable Future			5.55500	94.44500	5.53500	94.46500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/08/2012	Jibar Tradeable Future				5.43500	94.56500	5.43500	94.56500			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.39500	94.60500	5.38500	94.61500			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.30500	94.69500	5.31500	94.68500			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.26500	94.73500	5.26500	94.73500			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.22500	94.77500	5.23500	94.76500			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.22500	94.77500	5.23500	94.76500			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.30500	94.69500	5.31500	94.68500			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.43500	94.56500	5.44500	94.55500			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.59500	94.40500	5.60500	94.39500			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.77500	94.22500	5.79500	94.20500			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.98500	94.01500	5.98500	94.01500			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.61430	6.61430	6.63530	6.63530		10.58	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				149.19040	0.14919	134.721	10.59	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				103.89040	0.10389	110.421	10.59	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.66770	6.66770	6.68800	6.68800		12.65	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				254.46700	0.25447	240.242	12.66	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				196.46700	0.19647	202.542	12.66	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.95500	126.41300	5.96000	126.39720		2.40	0.00	0	15,680.00
R157	On	02/08/2012	Bond Future	6.15	Call			714.02000	0.71402	711.890	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			115.44000	0.11544	97.510	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,252.56000	1.25256	1,261.030	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			27.97000	0.02797	20.640	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,851.36000	1.85136	1,865.280	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			4.88000	0.00488	3.000	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,078.02000	3.07802	3,093.790	2.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.05000	0.00005	0.020	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.98100	121.39569	5.98600	121.38117		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			466.06000	0.46606	462.690	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,066.05000	1.06605	1,048.160	2.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.24	Call			1,167.62000	1.16762	1,168.410	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			433.09000	0.43309	419.360	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.00300	123.29025	6.00700	123.27975		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,394.94000	1.39494	1,394.760	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			681.32000	0.68132	670.640	2.65	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			7.88500	123.57934	7.87000	123.72683		10.95	7,414,760.40	60	34,705.00
R186	On	02/08/2012	Bond Future	7.66	Call			643.52000	0.64352	533.820	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			2,735.08000	2.73508	2,772.870	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			765.74000	0.76574	645.740	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			2,455.03000	2.45503	2,482.520	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			977.98000	0.97798	843.390	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,067.29000	2.06729	2,080.190	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			10,440.33000	10.44033	10,291.520	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			3.43000	0.00343	2.110	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			7,468.98000	7.46898	7,313.440	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			33.54000	0.03354	25.490	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			8,260.13000	8.26013	8,107.360	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			19.00000	0.01900	13.720	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			8,347.96000	8.34796	8,195.440	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			17.81000	0.01781	12.780	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			2,184.22000	2.18422	2,011.260	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			914.36000	0.91436	888.890	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,974.31000	3.97431	3,798.490	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			314.59000	0.31459	286.260	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			4,376.84000	4.37684	4,203.250	11.20	0.00	0	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	Put			247.24000	0.24724	221.140	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.95200	125.33020	7.93700	125.47493		12.55	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,839.26000	6.83926	6,694.480	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,570.76000	1.57076	1,570.710	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,050.65000	9.05065	8,900.250	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			931.98000	0.93198	926.310	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,022.97000	3.02297	2,911.310	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,160.27000	4.16027	4,193.340	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,873.87000	3.87387	3,750.540	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,267.65000	3.26765	3,289.050	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.02400	121.98978	8.00800	122.14105		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,421.98000	7.42198	7,290.630	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,160.18000	3.16018	3,180.100	13.60	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.07294	220.07294	220.08256	220.08256			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			432.56000	0.43256	422.940		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			258.49223	258.49223	257.10069	257.10069			612,626,585.10	2,370	4,228.00
R197	On	02/08/2012	Bond Future	256.15	Call			950.69000	0.95069	2,342.230		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			5.02800	109.33742	5.03200	109.32812		1.69	0.00	0	1,620.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	5.20	Call			455.29000	0.45529	454.110	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			65.62000	0.06562	55.140	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.93900	110.88156	4.94300	110.87320		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			625.33000	0.62533	625.410	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			277.05000	0.27705	268.770	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.79600	108.19983	4.79900	108.19432		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			734.48000	0.73448	734.040	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			402.98000	0.40298	397.030	1.67	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.04106	189.04106	189.03346	189.03346			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			593.46000	0.59346	601.060		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			6.45900	110.92529	6.46500	110.89834		4.61	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			911.28000	0.91128	900.760	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			307.21000	0.30721	269.740	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,790.65000	1.79065	1,799.960	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			78.85000	0.07885	61.210	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			3,032.19000	3.03219	3,055.530	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			9.60000	0.00960	5.990	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,739.77000	4.73977	4,766.580	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.25000	0.00025	0.110	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.50700	108.33069	6.51200	108.30927		5.37	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,237.65000	2.23765	2,236.800	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			716.82000	0.71682	694.550	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.55700	110.02161	6.56200	110.00130		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,631.91000	2.63191	2,633.380	5.27	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
R203	On	07/02/2013	Bond Future	6.94	Put			1,109.92000	1.10992	1,091.080	5.27	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.78200	107.23216	6.76700	107.31170		5.88	0.00	0	4,061.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,118.94000	2.11894	2,028.530	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			111.00000	0.11100	100.130	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.83600	108.74883	6.82000	108.83062		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,851.95000	2.85195	2,776.590	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			830.24000	0.83024	836.670	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.89300	106.41037	6.87500	106.49870		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,388.15000	3.38815	3,316.290	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,374.51000	1.37451	1,390.980	6.92	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			5.09100	103.76257	5.09500	103.75696		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			191.80000	0.19180	189.940	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			58.80000	0.05880	51.330	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.94700	105.22859	4.95100	105.22392		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			300.77000	0.30077	300.490	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			185.21000	0.18521	180.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.66700	103.10409	4.66800	103.10318		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			359.97000	0.35997	358.270	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			276.15000	0.27615	273.540	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			7.02700	101.72109	7.00800	101.83065		7.01	0.00	0	28,653.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	7.51	Call			2,909.64000	2.90964	2,792.540	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			63.57000	0.06357	56.030	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.08300	103.15941	7.06300	103.27135		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,631.84000	3.63184	3,529.790	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			786.82000	0.78682	796.710	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.14400	101.12354	7.12100	101.24801		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,228.06000	4.22806	4,127.100	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,360.44000	1.36044	1,383.950	8.30	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			7.15200	99.80713	7.13800	99.89491		7.90	0.00	0	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,060.24000	1.06024	962.150	7.88	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			672.24000	0.67224	661.930	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,408.11000	2.40811	2,304.440	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			169.70000	0.16970	153.810	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			4,073.33000	4.07333	3,979.490	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			28.40000	0.02840	22.340	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,675.85000	6.67585	6,587.660	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.95000	0.00095	0.540	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.20900	97.82204	7.19400	97.91372		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,955.23000	3.95523	3,865.940	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			920.90000	0.92090	923.290	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.26900	99.34790	7.25200	99.44895		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,630.12000	4.63012	4,543.550	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,551.81000	1.55181	1,566.290	9.42	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R1On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.46900	79.67319	8.44900	79.83999		15.41	5,099,084.16	64	23,552.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,936.11000	3.93611	3,749.380	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			230.34000	0.23034	210.410	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.53300	77.65675	8.51300	77.82142		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,507.45000	5.50745	5,355.420	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,725.83000	1.72583	1,738.470	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.60100	78.86901	8.58000	79.03960		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,637.36000	6.63736	6,495.880	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,882.07000	2.88207	2,911.180	19.08	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			142.48776	142.48776	142.48193	142.48193			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			178.07000	0.17807	172.240		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			120.44563	120.44563	120.44628	120.44628			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			86.28000	0.08628	85.630		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			118.93404	118.93404	118.42976	118.42976			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			1,039.76000	1.03976	1,544.040		0.00	0	0.00
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			8.32400	90.63160	8.30500	90.79340		13.60	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,838.84000	3.83884	3,656.440	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			241.92000	0.24192	221.320	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.39200	88.37199	8.37200	88.53989		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,356.34000	5.35634	5,203.630	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,785.53000	1.78553	1,800.720	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.46600	89.74701	8.44400	89.92881		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,622.91000	6.62291	6,475.040	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,966.18000	2.96618	3,000.110	16.89	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			8.52300	81.27260	8.50400	81.43864			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			3,747.88000	3.74788	3,581.840		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	17/09/2012	Foreign Exchange Future			1.30660	1.30660	1.30930	1.30930		15.26	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			285.23530	0.02852	263.931	16.03	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			492.23530	0.04922	497.931	16.03	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32000	1.32000	1.32320	1.32320		16.06	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			512.18040	0.05122	492.531	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			680.18040	0.06802	692.531	16.83	0.00	0	0.00
Total for Derivatives :											830,624,464.06	29,549	1,456,299.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	9.73360	100.00000	9.71003			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	20.28140	100.00000	20.23675			0.00	0	700,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.73931	100.00000	8.71813			0.00	0	1,500,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.85247	5.00000	126.83545			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	91.57903	100.00000	91.35941			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.46719	100.00000	20.42214			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	35.47448	100.00000	35.39640			0.00	0	8,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.67200	100.00000	10.64615			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	13.80995	100.00000	13.77954			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	39.16401	100.00000	39.06913			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	28.26077	100.00000	28.19485			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.00000	17.17306	100.00000	17.13146			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond		100.00000	27.84964	100.00000	27.78218			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond		100.00000	10.76052	100.00000	10.73445			0.00	0	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	8.07370	100.00000	8.05414			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.90696	100.00000	7.88781			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.02243	100.00000	8.00300			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.04706	100.00000	24.99192			0.00	0	11,500,000.00
ABL10B	On	15/03/2015			100.00000	17.70613	100.00000	17.66323			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.99353	100.00000	26.93411			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	21.09367	100.00000	21.04257			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.24496	100.00000	17.20318			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.19410	100.00000	10.16940			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	70.48539	100.00000	70.32854			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	49.96202	100.00000	49.85204			0.00	0	1,400,000.00
ABL8B	On	19/09/2013			100.00000	40.76161	100.00000	40.66287			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	63.30200	100.00000	63.14865			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	81.30564	100.00000	81.18519			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	35.87376	100.00000	35.79010			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.65883	100.00000	19.61298			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.78400	8.00000	90.75263			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	95.34694	100.00000	95.10433			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.48798	100.00000	26.42904			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.32519	100.00000	14.29010			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.41907	9.58000	100.39325			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.65301	100.00000	10.62721			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.99735	100.00000	12.95677		100,000,000,000.00	0.00	1,000,000	500,000.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.37409	4.50000	100.34871			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.22891	100.00000	5.21665			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.77884	100.00000	17.73716			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.60520	100.00000	4.59441			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	86.12529	100.00000	85.92442			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.96570	100.00000	4.95406			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.13565	100.00000	2.13161			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.13565	100.00000	2.13161			0.00	0	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	100.73831	6.82500	100.71978			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.66515	100.00000	11.64278			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.98081	100.00000	9.95663			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.73165	100.00000	10.71095			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.04477	100.00000	21.00007			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.79507	100.00000	9.77628			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.27470	100.00000	9.25686			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.92706	100.00000	18.89055			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.11285	100.00000	18.07781			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.48989	100.00000	9.46026			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	2.05095	100.00000	2.04447			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.42487	100.00000	17.39117			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.63290	100.00000	21.59892			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.24387	100.00000	15.19067			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.82987	100.00000	15.79925			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.18626	100.00000	15.15688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On	14/06/2016	Spot Bond			100.00000	14.89579	100.00000	14.86698			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.59024	100.00000	1.58493			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.59380	100.00000	19.48816			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.68467	100.00000	13.65456			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.16178	100.00000	19.11960		1,267,600,000,000.00	12,676,000	20,738,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.13284	100.00000	9.11262			0.00	0	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.54067	100.00000	11.51527			0.00	0	800,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.70209	100.00000	16.66532			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.82392	100.00000	28.75635			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.58509	4.00000	117.55691			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.55266	100.00000	6.53722			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.34558	100.00000	4.33534			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	44.55251	100.00000	44.44458			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	57.55801	100.00000	57.41858			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	57.86686	100.00000	57.72668			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.81925	100.00000	18.77366			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	42.70264	100.00000	42.59919			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.42547	100.00000	65.26524			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On	31/08/2013			100.00000	42.70264	100.00000	42.59919			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	64.25949	100.00000	64.10381			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	58.03618	100.00000	57.90843			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	104.31497	13.50000	104.27794			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	16.54158	100.00000	16.50151			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	16.81025	100.00000	16.76953			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	20.62530	100.00000	20.57533			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	98.91304	100.00000	98.64498			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	39.57074	100.00000	39.47488			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	39.52820	100.00000	39.43244			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	16.27292	100.00000	16.23350			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	1.28803	100.00000	1.28559			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	65.35094	100.00000	65.19089			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	65.35094	100.00000	65.19089			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	30.46291	100.00000	30.38911			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	38.99975	100.00000	38.90527			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ACL072	On	31/10/2012			100.00000	97.01008	100.00000	96.76005			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	40.09553	100.00000	39.99840			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.94291	100.00000	13.90912			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.77027	100.00000	14.73449			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.57408	100.00000	13.54120			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.82329	100.00000	13.78980			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.93294	100.00000	13.89918			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.38151	100.00000	13.35172			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.38151	100.00000	13.35172			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.45272	100.00000	13.42278			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.37472	100.00000	13.34232			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.45272	100.00000	13.42278			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.31028	100.00000	13.28066			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.06061	100.00000	21.02076			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.97015	100.00000	20.91936			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	85.48859	100.00000	85.29385			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.77640	100.00000	39.68005			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
ACL092	On	26/12/2015	Spot Bond			100.00000	13.08816	100.00000	13.05645			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.77640	100.00000	39.68005			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	85.48859	100.00000	85.29385			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.70001	100.00000	8.67894			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.69265	100.00000	8.67159			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.70289	100.00000	8.68181			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.49193	100.00000	8.47135			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	39.42182	100.00000	39.32632			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.91550	100.00000	8.89391			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.53428	100.00000	65.37378			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	54.65504	100.00000	45.02948			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.54138	100.00000	65.38086			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.69500	100.00000	10.66909			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.95617	100.00000	27.88844			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.83211	100.00000	38.74569			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.84956	100.00000	31.77241			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	93.36163	100.00000	93.12823			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.47217	100.00000	9.44898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			100.00000	9.48424	100.00000	9.46102			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.51665	100.00000	6.50428			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	25.26770	100.00000	25.20582			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.55149	100.00000	3.54363			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.34539	100.00000	4.33582			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.47401	100.00000	5.46366			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.69455	100.00000	3.68642			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.83590	100.00000	3.82745			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.25277	100.00000	8.23277			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	25.26770	100.00000	25.20582			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.05235	100.00000	21.00134			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.99755	100.00000	20.94668			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.11567	100.00000	8.09602			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.10513	100.00000	8.08549			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			100.00000	1.66599	100.00000	1.66228			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	85.65662	100.00000	85.46151			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.66599	100.00000	1.66228			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.05235	100.00000	21.00134			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.77834	100.00000	10.75222			0.00	0	190,679.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.10815	100.00000	10.08367			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.28441	100.00000	8.26433			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	36.28202	100.00000	36.19413			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.44952	100.00000	28.39320			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.18200	100.00000	28.12621			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.10546	100.00000	10.08546			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.55268	100.00000	24.49320			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.16106	100.00000	16.12907			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.98169	100.00000	15.95005			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.32989	100.00000	16.29756			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.08287	100.00000	10.06291			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On	20/03/2017			100.00000	9.68741	100.00000	9.66823			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	16.19272	100.00000	16.16066			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	16.30878	100.00000	16.27650			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.61012	100.00000	10.59355			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	12.68484	100.00000	12.65973			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	16.24547	100.00000	16.21331			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	30.12352	100.00000	30.05055			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	20.07715	100.00000	20.02852			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	27.68108	100.00000	27.61401			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	0.28430	100.00000	0.28385			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	9.44196	100.00000	9.41908			0.00	0	5,000,000.00
ACL169	On	20/06/2017			1.75000	102.03968	1.75000	102.02302			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	15.81016	100.00000	15.77186			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	15.82944	100.00000	15.79110			0.00	0	0.00
ACL173	On	20/06/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
ACL174	On	20/06/2019			100.00000	0.25504	100.00000	0.25442			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25504	100.00000	0.25442			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	38.55469	100.00000	38.42594			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.17159	100.00000	21.10088			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	75.47060	100.00000	75.32174			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	73.36500	100.00000	73.22418			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	73.34395	100.00000	73.20316			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	61.25581	100.00000	61.12024			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.57315	100.00000	2.56692			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	15.22597	100.00000	15.18909			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	15.22597	100.00000	15.18909			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	15.22597	100.00000	15.18909			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.55956	100.00000	11.53411			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.74439	100.00000	13.71398			0.00	0	2,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.03938	100.00000	21.98600			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.88509	100.00000	18.84351			0.00	0	14,910,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.43699	100.00000	26.37225			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.74607	100.00000	13.71565			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.56924	100.00000	5.55620			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.38176	100.00000	33.30747			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.49568	100.00000	9.47268		200,000,000,000.00	2,000,000	1,000,000.00	
BAW11	On	01/10/2018	Spot Bond			100.00000	12.86599	100.00000	12.83752			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.37875	100.00000	11.34284			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	7.97534	100.00000	7.95018			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.74789	100.00000	32.64565			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.06311	100.00000	21.01650			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.27388	100.00000	9.25143			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.22224	100.00000	40.12480			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	46.11445	100.00000	46.01294			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.36417	100.00000	20.31483			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.95292	100.00000	25.89547			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.73524	100.00000	13.70484			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	31.52500	100.00000	31.44863			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.08839	100.00000	16.04941			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.91459	100.00000	57.77429			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.82920	100.00000	16.78843			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05 On	30/09/2015	Spot Bond			100.00000	16.80002	100.00000	16.75932			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	12.73906	100.00000	12.70820			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	16.71245	100.00000	16.67197			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	12.96562	100.00000	12.93421			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	15.97789	100.00000	15.93918			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	15.97789	100.00000	15.93918			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.15640	100.00000	14.12210			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.55373	100.00000	14.51847			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.61160	100.00000	15.57378			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.82920	100.00000	16.78843			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.07521	100.00000	15.03869			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.25863	8.00000	100.23706			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.43716	100.00000	12.40703			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.43716	100.00000	12.40703			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.43716	100.00000	12.40703		184,086,200,000.00	1,840,862	920,431.00	
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.29046	100.00000	22.23646			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	56.40735	100.00000	56.27071			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.65992	100.00000	5.64621			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On	30/06/2017			100.00000	13.95585	100.00000	13.91131			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.63809	100.00000	14.59137			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	19.06831	100.00000	19.02212			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	2.31830	100.00000	2.31269			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	1.48371	100.00000	1.48012			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	4.51245	100.00000	4.50391			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.24198	100.00000	19.19536			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.51236	100.00000	17.46994			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.81011	100.00000	10.78391			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.81011	100.00000	10.78391			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.06993	100.00000	13.03827			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.32486	100.00000	11.29744			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	23.27095	100.00000	23.21457			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	16.22112	100.00000	16.18183			0.00	0	0.00
BCP58U	On	23/07/2012			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
BCP59U	On	17/08/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP60U	On	07/09/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	3.51043	100.00000	3.50270			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028	Spot Bond			100.00000	8.40751	100.00000	8.39155			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.38793	100.00000	9.37012			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.80299	100.00000	9.78129			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	32.55135	100.00000	32.47250			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	56.33258	100.00000	56.19611			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	30.72377	100.00000	30.64934			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	29.71550	100.00000	29.64351			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	56.92752	100.00000	56.78962			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	44.41607	100.00000	44.30847			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	56.52291	100.00000	56.38598			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.25052	100.00000	8.23054			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	20.72815	100.00000	20.67793			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	102.99231	100.00000	102.71619			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.11959	100.00000	11.09235			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.17935	100.00000	11.15197		400,000,000,000.00	4,000,000	2,000,000.00	
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.35862	100.00000	11.33081			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.95621	100.00000	11.92694			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.55381	100.00000	12.52307			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.22706	100.00000	14.19222			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662		400,000,000,000.00	4,000,000	2,000,000.00	
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.63641	100.00000	8.61549			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.21516	100.00000	9.19284			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.37301	100.00000	9.35030			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.83869	8.00000	105.81524			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.84654	100.00000	9.82268			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.68837	100.00000	10.66248			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	31.23617	100.00000	31.16666			0.00	0	3,600,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	105.02453	100.00000	104.73913			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	27.34082	1,000.00000	27.13755			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.80291	100.00000	12.77190			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.17523	100.00000	7.15785			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.13949	100.00000	8.11977			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.82435	100.00000	12.79329			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.17814	100.00000	13.14621			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.82137	100.00000	13.78788			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.50151	100.00000	16.46154			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.39980	100.00000	15.36249			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	58.33584	100.00000	58.19452			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	56.38097	100.00000	56.24438			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	73.37887	100.00000	73.23611			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.00000	39.45921	100.00000	39.33601			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.09846	100.00000	7.08127			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	96.79512	100.00000	96.54693			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.59880	100.00000	28.53584			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.10086	100.00000	19.05882			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.34237	100.00000	14.30724			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.90077	100.00000	31.82349			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.24055	100.00000	16.20481			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.71857	8.00000	61.70542			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28792	100.00000	0.28722			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.79912	8.00000	59.78623			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	19.03444	100.00000	18.97501			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.42914	100.00000	12.40178			0.00	0	6,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.12265	100.00000	13.09361			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.41890	100.00000	12.39141			0.00	0	1,700,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.50911	100.00000	14.47717			0.00	0	31,333,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.98927	100.00000	13.95538			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.30009	12.05000	100.27862			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	65.24018	100.00000	65.08214			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	27.41496	100.00000	30.65733			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	20.88155	100.00000	24.62662			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.54229	100.00000	91.31514			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.70308	100.00000	9.67279			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	85.32685	100.00000	85.13248			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	59.79716	100.00000	59.65230			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.42752	100.00000	32.34897			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.89260	100.00000	57.75235			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.89260	100.00000	57.75235			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	57.89260	100.00000	57.75235			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	42.66541	100.00000	42.56206			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	57.91834	100.00000	57.77803			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	57.66097	100.00000	57.52127			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120 On	20/06/2013	Spot Bond			100.00000	57.45507	100.00000	57.31588			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	61.98841	100.00000	61.83823			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.23842	100.00000	20.18939			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	56.39600	100.00000	56.25938			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64864			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.08797	100.00000	20.03931			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	39.59912	100.00000	39.50318			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	39.35090	100.00000	39.25558			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.88322	100.00000	20.83263			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	42.80812	100.00000	42.70441			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	42.55704	100.00000	42.45395			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	43.33539	100.00000	43.23042			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	57.96981	100.00000	57.82937			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	57.78965	100.00000	57.64966			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.84732	100.00000	39.75079			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.91050	100.00000	50.79844			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.07468	13.64000	103.03753			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			100.00000	47.26468	100.00000	47.16064			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.73651	100.00000	44.62814			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.98956	100.00000	90.76925			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.12352	100.00000	30.05055			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	41.01745	100.00000	40.91808			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	41.01745	100.00000	40.91808			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.59318	100.00000	65.43253			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.51284	100.00000	18.46799			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	93.17941	100.00000	92.94820			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.67875	100.00000	13.64561			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.48935	100.00000	13.45668			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.13240	100.00000	37.04244			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.57408	100.00000	13.54120			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172 On	30/04/2014	Spot Bond			100.00000	37.13712	100.00000	37.04715			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.72161	100.00000	90.50193			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	56.17122	100.00000	56.03514			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	56.51286	100.00000	56.37596			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	56.29180	100.00000	56.15543			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	56.29180	100.00000	56.15543			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.39456	100.00000	32.31523			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.08959	100.00000	11.06272			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66702	100.00000	66.66702			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66702	100.00000	66.66702			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.64051	100.00000	13.60746			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.42037	100.00000	10.39744			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.64051	100.00000	13.60746			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.61362	100.00000	10.58791			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	34.45257	100.00000	34.36911			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.95873	100.00000	35.87162			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	95.12245	100.00000	94.88642			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191 On	23/08/2016	Spot Bond			2.76000	101.05986	2.76000	101.05225			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.24164	100.00000	13.20955			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.47404	2.76000	106.45209			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.99364	8.25000	102.97114			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.97136	100.00000	35.88422			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.64051	100.00000	13.60746			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.64051	100.00000	13.60746			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.51944	100.00000	4.50891			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.98145	2.40000	110.95967			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.86120	100.00000	13.82762			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	57.45345	100.00000	57.31426			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	57.76391	100.00000	57.62398			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	58.50000	100.00000	58.35828			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	42.01738	100.00000	41.91559			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	13.42177	100.00000	16.73613			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	13.42177	100.00000	16.73613			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.97984	8.52000	101.95660			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	19.57296	100.00000	19.52554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217 On	11/10/2014	Spot Bond			100.00000	19.48616	100.00000	19.43896			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.93783	8.64500	101.91425			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.93783	8.64500	101.91425			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	35.54947	100.00000	35.46336			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	37.23702	100.00000	37.14681			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.89407	100.00000	11.86774			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.62368	100.00000	10.59794			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.51039	100.00000	11.48250			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	58.12757	100.00000	57.98676			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	58.14846	100.00000	58.00759			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	16.66859	100.00000	16.62778			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	16.66859	100.00000	16.62778			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.95123	100.00000	37.87610			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	60.82179	100.00000	60.67445			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.91082	100.00000	62.75675			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.91082	100.00000	62.75675			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236 On	15/06/2016	Spot Bond			100.00000	15.19836	100.00000	15.16826			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.66287	100.00000	1.65884			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	58.93393	100.00000	58.79116			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.60825	100.00000	10.58725			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.67398	100.00000	9.65054			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.55111	9.35000	103.52513			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.55111	9.35000	103.52513			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.90007	100.00000	15.86155			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.51047	100.00000	15.47290			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.51047	100.00000	15.47290			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.51047	100.00000	15.47290			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.51047	100.00000	15.47290			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	15.51047	100.00000	15.47290			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	15.68152	100.00000	15.64354			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.08525	100.00000	9.06325			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.08525	100.00000	9.06325			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.08525	100.00000	9.06325			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.08525	100.00000	9.06325			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.08525	100.00000	9.06325			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.13648	100.00000	9.11435			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.80447	9.65000	102.77814			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	29.92346	100.00000	29.85097			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	54.91388	100.00000	54.74243			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	27.89202	100.00000	27.82445			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	27.89202	100.00000	27.82445			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.93876	100.00000	1.93271			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.03256	100.00000	11.00583			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.59197	100.00000	12.56147			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272	On	20/06/2017			100.00000	9.26522	100.00000	9.24278			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.21325	100.00000	9.19092			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.26522	100.00000	9.24278			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.80987	100.00000	1.80422			0.00	0	5,000,000.00
CLN276	On	24/05/2017			100.00000	10.30514	100.00000	10.27296			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.79297	100.00000	1.78738			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.24444	100.00000	9.22204			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.84740	100.00000	18.80174			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.19076	100.00000	11.15582			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.24188	100.00000	17.18804			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.08639	100.00000	9.05802			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	5.89090	100.00000	5.87051			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	21.41130	100.00000	21.36365			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	21.41130	100.00000	21.36365			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	57.88295	100.00000	57.75484			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	59.01665	100.00000	58.87369			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	58.99009	100.00000	58.84719			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	92.18025	100.00000	91.96527			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	87.48738	100.00000	87.28229			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.97681	100.00000	58.83394			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.81865	100.00000	60.68478			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	65.02163	100.00000	64.86238			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	65.02163	100.00000	64.86238			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.90276	100.00000	8.88096			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	57.75908	100.00000	57.63125			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	57.77214	100.00000	57.64428			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	58.99009	100.00000	58.84719			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	58.99009	100.00000	58.84719			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.17577	100.00000	14.14144			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	59.93360	100.00000	59.80096			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.80299	100.00000	9.78129			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00176	100.00000	0.00176			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00196	100.00000	0.00196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	85.61977	100.00000	85.42339			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	85.65893	100.00000	85.46246			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	85.64215	100.00000	85.44572			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	118.69825	100.00000	118.41045			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	85.67850	100.00000	85.48199			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.34335	100.00000	10.32378			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.34335	100.00000	10.32378			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.02241	100.00000	9.99812			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.02241	100.00000	9.99812			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.72679	100.00000	10.70080			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.15971	100.00000	10.13509			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.47315	100.00000	9.45020			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	69.31669	100.00000	69.31668			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.57710	100.00000	9.55390			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	18.44672	100.00000	18.40611			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	59.10347	100.00000	58.97267			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.53019	100.00000	10.50688			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.26045	100.00000	13.23110			0.00	0	300,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	17.25112	100.00000	17.21294			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.84436	100.00000	13.81389			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.79749	100.00000	73.65748			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.29076	5.86800	102.27477			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.85390	7.17500	100.83441			14,350,000,000.00	2,000,000	1,000,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.60735	100.00000	1.60346			150,000,000,000.00	1,500,000	750,000.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.48807	100.00000	9.46509			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	84.78423	100.00000	84.59327			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	62.02261	100.00000	61.88496			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	97.66499	100.00000	97.41197			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	59.50842	100.00000	59.37635			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	68.56667	100.00000	99.72677			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	84.74303	100.00000	84.55217			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	84.74303	100.00000	84.55217			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	84.00831	100.00000	83.82037			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01856	100,000.00000	0.01735			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	9.13437	100.00000	9.09420			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	49.92189	100.00000	49.81080			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	19.44575	100.00000	19.40271			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.57240	100.00000	13.54220			0.00	0	78,300,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	13.55523	100.00000	13.52506		2,000,000,000,000.00	0.00	20,000,000	150,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	99.72603	100.00000	99.45355			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	19.49349	100.00000	19.45010			0.00	0	16,100,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.23954	100.00000	15.20261			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	98.20658	100.00000	97.95149			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.77937	100.00000	13.74707			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.28526	2.55000	102.26478			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.41672	100.00000	15.38242			0.00	0	600,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.13671	100.00000	14.10559			0.00	0	800,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.34133	8.00000	117.31633			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.81317	100.00000	13.77970			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ177U	On	16/07/2012			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
EQ178U	On	13/09/2012			100.00000	87.83878	100.00000	87.63404			0.00	0	0.00
EQ179U	On	13/09/2012			100.00000	87.82813	100.00000	87.62340			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	24.61537	100.00000	24.55797			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	21.06946	100.00000	21.02308			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	16.29095	100.00000	16.25148			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	1.97460	100.00000	1.96837			0.00	0	0.00
ERS3A7	On	17/11/2012			100.00000	92.84257	100.00000	92.61333			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	23.40750	100.00000	23.35080			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	93.11584	100.00000	92.88593			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	22.76287	100.00000	22.70772			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	93.22970	100.00000	92.99951			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	23.55626	100.00000	23.49919			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	42.65656	100.00000	42.55322			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	22.21741	100.00000	22.16360			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	13.98318	100.00000	13.94930		220,000,000,000.00	2,200,000	1,100,000.00	
ERSA13	On	17/08/2013			100.00000	42.67967	100.00000	42.57628			0.00	0	0.00
ES15	On	30/08/2015			100.00000	17.70500	100.00000	17.66603			0.00	0	52,753,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	102.07178	9.25000	102.04657			129,500,000,000.00	14,000,000	642,557,910.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.63471	10.00000	104.60666			200,000,000.00	20,000	274,612,290.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.14756	7.85000	102.12607			0.00	0	52,037,639.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.40948	7.50000	102.38899			21,900,000,000.00	2,920,000	1,074,498,864.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	86.99801	100.00000	86.79709			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.15118	100.00000	12.12175			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.82452	100.00000	11.79587			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	43.38636	100.00000	43.28125			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	43.57983	100.00000	43.47426			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.31491	8.37500	101.29210			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	44.54717	100.00000	44.43925			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.27495	100.00000	27.21491			0.00	0	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.39738	100.00000	9.37658			840,000,000,000.00	8,400,000	5,200,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	95.33852	100.00000	95.09593			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	88.14316	100.00000	87.93577			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.37130	100.00000	10.34618			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.26780	100.00000	8.24777			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.74492	100.00000	1.74065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On	21/12/2018			100.00000	13.04524	100.00000	13.01636			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.41273	100.00000	9.38993			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	35.89320	100.00000	35.80948			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	49.38840	100.00000	49.27969			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.40332	100.00000	4.39295			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	3.26680	100.00000	3.25957			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	3.72819	100.00000	3.71994			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	0.29908	100.00000	0.29852			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.01990	100.00000	0.01986			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01834	100.00000	0.01831			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	30.61291	100.00000	30.54517			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	65.84827	100.00000	65.68700			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103 On	20/03/2014	Spot Bond			100.00000	33.93837	100.00000	33.87118			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	29.60265	100.00000	29.54404			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04459	100.00000	0.04448			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.98057	100.00000	10.95397			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	61.21903	100.00000	61.07073			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	14.08346	100.00000	14.04934			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	92.65037	100.00000	92.42161			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.62909	100.00000	9.60576			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.48156	100.00000	10.45618			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	30.45697	100.00000	30.38318			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.36339	100.00000	1.35861			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.39595	100.00000	1.39048			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.92894	100.00000	13.89519			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On	20/06/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.63231	100.00000	1.62692			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.89148	100.00000	0.88632			0.00	0	0.00
FRC126	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC127	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.02882	100.00000	1.02498			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.01030	100.00000	1.00627		13,200,000,000,000.00	132,000,000		0.00
FRC17	On	03/06/2014			100.00000	31.11598	100.00000	31.04711			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	25.08293	100.00000	25.02150			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.20826	100.00000	17.16656			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	14.17217	100.00000	14.13784			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	46.45577	100.00000	46.34200			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.40745	6.90500	100.38885			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.50915	100.00000	9.48612			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	54.69971	100.00000	54.56720			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.08121	100.00000	28.01318			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.10856	100.00000	1.10585			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.62685	5.87500	102.61052			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.20108	100.00000	11.17393			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.29387	100.00000	11.26651			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.51154	100.00000	6.49705			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.89606	100.00000	21.85463			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.96533	100.00000	5.95205			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.17011	100.00000	7.15416			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	85.64494	100.00000	85.44851			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.12484	100.00000	11.10379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	85.77634	100.00000	85.58096			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.10856	100.00000	1.10585			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.59694	100.00000	16.55673			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.79265	100.00000	16.75197			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.13418	100.00000	15.09751			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.83514	4.73000	104.80797			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	86.18173	100.00000	85.98542			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.34019	100.00000	15.30303			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.00505	100.00000	9.98081			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.13921	100.00000	11.11222			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.43131	100.00000	24.37213			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.66517	100.00000	12.63449			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.27337	100.00000	12.24364			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	85.37306	100.00000	85.17859			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	85.36255	100.00000	85.16811			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.91472	100.00000	58.79809			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.92065	100.00000	58.80399			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	58.94434	100.00000	58.82764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	57.32638	100.00000	57.18751			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.73819	100.00000	10.71693			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.08641	100.00000	15.05654			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.72689	100.00000	10.70565			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.04159	100.00000	19.00390			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.65735	100.00000	15.62635			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.81778	100.00000	43.71163			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.97650	100.00000	46.86270			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.92161	100.00000	43.81520			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	47.08831	100.00000	46.97424			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	44.17717	100.00000	44.07016			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	44.25704	100.00000	44.14983			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	45.09564	100.00000	44.98640			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	46.12592	100.00000	46.01418			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.77284	100.00000	46.65954			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.83879	100.00000	19.79252			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.26247	100.00000	41.16252			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.70748	100.00000	24.64697			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.11154	100.00000	16.06124			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.97281	100.00000	12.94104			0.00	0	1,500,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.72987	100.00000	9.69949			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.63704	100.00000	8.61611			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28159	100.00000	0.28071			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.99609	100.00000	3.98720			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.83615	100.00000	8.81451			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.29732	100.00000	4.28720			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	76.47252	100.00000	76.47252			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	76.47252	100.00000	76.47252			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.98199	100.00000	98.71942			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.59595	100.00000	9.57764			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.55172	100.00000	96.29630			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On	02/08/2013	Spot Bond			100.00000	38.92595	100.00000	38.83165			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	39.48158	100.00000	39.38593			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.87852	2.00000	103.85920			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	52.71211	100.00000	52.58441			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.83894	100.00000	56.70124			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.60289	100.00000	56.42617			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.90313	100.00000	0.89957			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.75965	100.00000	1.75415			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.86031	100.00000	54.68903			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.17840	100.00000	54.00925			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00279	100.00000	0.00278			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.86594	100.00000	9.83514			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.68428	100.00000	1.67902			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.93807	100.00000	28.84572			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.32184	100.00000	17.26775			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.54750	100.00000	27.48686			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.83440	100.00000	21.78634			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	98.96047	9.00000	98.93392			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.63843	8.00000	104.61341			0.00	0	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.62895	100.00000	13.59880		9,920,000,000,000.00	99,200,000	49,600,000.00	
FRX19	On	15/11/2019	Spot Bond			9.00000	100.93610	9.00000	100.91989			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.54365	100.00000	11.51810			0.00	0	2,800,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.03510	100.00000	13.00609			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.74383	100.00000	9.72227			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.46323	100.00000	2.45726			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	8.72442	100.00000	8.69719			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.35674	9.48500	102.33082			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	67.09298	100.00000	66.94367			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	68.26959	100.00000	68.14007			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	89.48788	100.00000	89.27328			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	89.50250	100.00000	89.28787			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C1On	01/09/2012	Spot Bond			100.00000	89.59610	100.00000	89.38123			0.00	0	0.00
GR1A2AOn	18/11/2012	Spot Bond			100.00000	92.26691	100.00000	92.03965			0.00	0	0.00
GRA284On	01/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRA292On	15/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
GRA296On	15/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRA297On	17/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
GRD171On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
GRD172On	18/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD173On	06/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
GRD174On	02/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD175On	11/10/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.24884	100.00000	7.23129			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.04092	100.00000	9.01902			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	92.18741	100.00000	91.96034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012	Spot Bond			100.00000	92.32370	100.00000	92.09631			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	92.38049	100.00000	92.15295			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	92.58494	100.00000	92.35689			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.28391	100.00000	21.23234			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.79200	100.00000	11.76345			200,000,000,000.00	2,000,000	1,000,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.82158	100.00000	6.80487			200,000,000,000.00	2,000,000	2,770,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.80881	100.00000	9.78505			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.40053	100.00000	10.37506			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.14235	100.00000	10.11777			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	100.10681	100.00000	99.83843				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	100.10681	100.00000	99.83843				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	103.23514	100.00000	102.95838				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	108.21465	100.00000	107.92453				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	46.07039	100.00000	45.95756				0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.15031	100.00000	15.11320				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.90369	100.00000	16.86228				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	100.18531	100.00000	99.91671				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	46.27692	100.00000	46.16358				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.55672	100.00000	15.51862			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	17.31010	100.00000	17.26770			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	100.28670	100.00000	100.01782			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	46.64866	100.00000	46.53441			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.07925	100.00000	16.03987			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.83263	100.00000	17.78895			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	100.64646	100.00000	100.37663			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	47.14432	100.00000	47.02886			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.71790	100.00000	16.67695			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	101.08799	100.00000	100.81698			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	101.74212	100.00000	101.46935			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.15057	100.00000	14.11908			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.95259	100.00000	5.93941			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.94753	100.00000	5.93437			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.29994	100.00000	13.27035			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.29994	100.00000	13.27035			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.40078	2.00000	100.35060			77,200,000,000.00	38,600,000	420,000,000.00
I2038	On	31/01/2038	Spot Bond			2.25000	100.43758	2.25000	100.38278			1,800,000,000,000.00	800,000,000	380,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	103.44580	2.50000	103.42523			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	94.54514	100.00000	94.30699			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	86.73875	100.00000	86.53843			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	87.91291	100.00000	87.70703			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.84057	100.00000	23.78810			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	58.81435	100.00000	58.67186			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.70488	100.00000	16.66441			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.84206	100.00000	15.80368			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	56.53524	100.00000	56.39828			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	40.24435	100.00000	40.14686			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.16648	100.00000	28.09825		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.80243	100.00000	34.72583			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.95074	100.00000	16.91343			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.88699	100.00000	13.85643			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.83006	100.00000	31.75961			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.47793	100.00000	30.40329			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	106.27834	1.75000	106.25929			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.28074	8.27000	103.25775			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.90544	100.00000	15.86691			0.00	0	750,000.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.66849	100.00000	2.66203			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.82747	100.00000	4.81672			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.99609	100.00000	3.98720			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.38892	100.00000	16.33775			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.88495	100.00000	9.85408			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.39549	8.76500	102.37150			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.33019	100.00000	17.27609			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.47422	100.00000	10.44152			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	56.93333	100.00000	56.80801			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.06907	100.00000	16.03351			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.06907	100.00000	16.03351			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.23612	5.00000	102.22225			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.68342	100.00000	100.00000		60,600,000,000,000.00	606,000,000	515,000,000.00	
IDW002	On	30/06/2016	Spot Bond			100.00000	3.68342	100.00000	100.00000		81,000,000,000,000.00	810,000,000	780,000,000.00	
IFM01	On	31/03/2016	Spot Bond			100.00000	19.99374	100.00000	19.94948			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On	29/12/2014	Spot Bond			100.00000	20.82562	100.00000	20.77516			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.82562	100.00000	20.77516			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.04677	100.00000	10.01540			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.80545	100.00000	7.78654			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.96420	100.00000	21.91585			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	56.06186	100.00000	55.93846			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.61618	100.00000	14.58076			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.77353	100.00000	62.62145			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.27525	100.00000	14.24067			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.61160	100.00000	15.57378			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.55373	100.00000	14.51847			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	77.15634	100.00000	77.00264			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.58824	100.00000	86.38498			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.97686	100.00000	8.95511			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.95513	100.00000	23.89710			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.82561	100.00000	9.80181			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	87.36580	100.00000	87.16121			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	86.12423	100.00000	85.92533			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	80.35714	100.00000	80.11869			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.09961	6.50000	100.08788			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	54.63944	100.00000	54.46886			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	48.71393	100.00000	64.61306			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.88288	100.00000	82.63473			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	81.65680	100.00000	81.41593			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	83.04290	100.00000	82.79865			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.60498	100.00000	11.56530			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	96.64160	100.00000	96.39252			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.91854	100.00000	64.76127			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	44.35187	100.00000	44.24442			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	44.35187	100.00000	44.24442			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.84560	100.00000	44.73577			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.74278	100.00000	33.66104			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	97.94484	100.00000	97.68978			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.26818	100.00000	22.21423			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.26595	100.00000	23.20959			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	41.88486	100.00000	41.78340			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.75995	100.00000	16.70705			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.68644	100.00000	10.65271			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.16112	100.00000	8.13536			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.14026	8.80000	102.11623			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	34.03845	100.00000	33.96352			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.10303	100.00000	13.07129			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.67077	100.00000	13.64067			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.60555	100.00000	23.54837			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.03383	100.00000	16.99256			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.23201	100.00000	19.18945			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.59481	100.00000	9.57157			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02833	100.00000	0.02826			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.23057	2.75000	101.22298			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.12048	2.60000	103.09958			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.67567	100.00000	9.64546			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	63.34110	100.00000	63.20091			0.00	0	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	56.23151	100.00000	56.09529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	16.91301	100.00000	16.87578			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.77020	100.00000	11.74169			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.76551	2.60000	101.74162			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.77208	100.00000	55.63697			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.88904	100.00000	8.86750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	25.14409	100.00000	25.08251			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.35059	100.00000	67.18742			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.95447	100.00000	66.79227			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.32565	100.00000	73.16247			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	69.12361	100.00000	68.97227			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	70.02759	100.00000	69.87175			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	60.63109	100.00000	60.49690			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	99.64270	100.00000	99.38388			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.85644	100.00000	15.82154			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	45.51964	100.00000	45.40815			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.53899	100.00000	15.50134		20,800,000,000,000.00	208,000,000	942,000,000.00	
LGL1	On	12/09/2012	Spot Bond			100.00000	89.29678	100.00000	89.08815			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	66.12179	100.00000	65.95985			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.40576	100.00000	31.32884			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	92.65583	100.00000	92.42591			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.38235	100.00000	57.24334		600,000,000,000.00	6,000,000	2,000,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	23.50381	100.00000	23.44687		200,000,000,000.00	2,000,000	1,000,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	82.33690	100.00000	82.15434			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.45267	100.00000	19.40991			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.37946	100.00000	16.32775			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	65.54109	100.00000	65.38056			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	65.76051	100.00000	65.59945			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.32157	100.00000	32.24241			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.72603	100.00000	99.45356			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	91.24919	100.00000	91.02718			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.83101	100.00000	31.75306			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	62.38003	100.00000	62.22891			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.20090	100.00000	30.12774			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.31041	100.00000	26.24667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.31124	100.00000	17.26931			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.69332	100.00000	3.68438			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.01690	100.00000	8.99506			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.88208	8.00000	101.86025			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.77990	100.00000	86.57903			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.50107	100.00000	21.44899			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.36228	100.00000	16.32607			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.36228	100.00000	16.32607			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.23206	100.00000	3.22490			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	7.89214	100.00000	7.87477			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.76494	100.00000	7.74785			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.27758	8.59000	102.25408			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.17379	9.34000	100.14894			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.18597	10.01000	100.15938			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.50760	100.00000	22.45778			0.00	0	102,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.33803	100.00000	12.30813			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.55462	100.00000	7.53631			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.95830	100.00000	10.93175			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.00945	100.00000	17.96981			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.71657	100.00000	18.65813			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.99149	8.78500	100.96777			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.90421	8.00000	100.88259			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.95175	100.00000	32.87843			0.00	0	3,050,600.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.94846	100.00000	21.89963			0.00	0	11,200,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.71620	100.00000	16.67901			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	41.46720	100.00000	41.37543		120,000,000,000.00	0.00	1,200,000	600,000.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07313	100.00000	0.07296			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07313	100.00000	0.07296			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.95724	100.00000	6.94039			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.04373	100.00000	7.02667			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.13021	100.00000	7.11293			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.19940	100.00000	7.18196			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	7.31471	100.00000	7.29699			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	7.37237	100.00000	7.35450			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	7.44155	100.00000	7.42353			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	7.61452	100.00000	7.59607			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	7.72984	100.00000	7.71110			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.85668	100.00000	7.83764			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.97199	100.00000	7.95267			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	8.02964	100.00000	8.01019			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.72151	100.00000	8.70038			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.52870	100.00000	9.50561			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07313	100.00000	0.07296			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07313	100.00000	0.07296			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	32.01975	100.00000	31.94133			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.76829	100.00000	9.74462			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.63488	100.00000	1.63092			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	88.12225	100.00000	87.91491			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	20.51814	100.00000	20.47297			0.00	0	12,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.73466	100.00000	13.70138			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.26858	100.00000	15.23498			0.00	0	6,900,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01990	100.00000	0.01986			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	67.14413	100.00000	66.97968			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.21151	100.00000	21.16457			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.78759	100.00000	18.74158			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.61034	100.00000	9.58680			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.75088	100.00000	33.67659			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.40143	100.00000	27.33505			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.47045	100.00000	16.43419			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.61011	100.00000	10.58440			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	67.37951	100.00000	67.22155			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	65.84615	100.00000	65.68489			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	59.76039	100.00000	59.61562			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	97.73836	100.00000	97.48383			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.87089	100.00000	22.82762			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.05197	100.00000	37.97998			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.81328	100.00000	21.77201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.68671	100.00000	20.64757			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.42980	100.00000	17.38758			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	58.84584	100.00000	58.70328			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	57.02948	100.00000	56.89132			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.85581	100.00000	56.71808			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.85581	100.00000	56.71808			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.85581	100.00000	56.71808			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.28300	100.00000	16.24355			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.74980	100.00000	15.71627			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.41954	100.00000	17.37687			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.98492	100.00000	16.94377			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.57061	100.00000	9.55250			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.37282	100.00000	13.34043			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.42670	100.00000	9.40886			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.70600	100.00000	12.67488			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.46533	100.00000	13.43235			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.63404	100.00000	12.60310			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.80786	100.00000	2.80098			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	85.63541	100.00000	85.50546			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.82053	100.00000	6.80759			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	36.37013	100.00000	36.28202			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.71197	100.00000	28.65513			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.61917	100.00000	28.56251			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.09773	100.00000	9.05728			0.00	0	0.00
NED10	On	15/08/2012			100.00000	93.31590	100.00000	93.08260			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.41573	100.00000	20.37079			0.00	0	720,000.00
NED12A	On	14/12/2012			100.00000	86.52578	100.00000	86.32596			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	73.83528	100.00000	73.69357			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.99329	100.00000	46.88985			0.00	0	330,000.00
NED8	On	08/02/2014			100.00000	37.98747	100.00000	37.90294			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.52750	100.00000	7.50926			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.40504	100.00000	17.36673			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.12663	100.00000	12.09725			0.00	0	0.00
NET41	On	16/02/2013			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
NET43	On	13/07/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
NET44	On	16/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	8.74947	100.00000	8.72895			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.78939	100.00000	13.75871			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.90941	100.00000	11.88056			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.94229	6.82500	100.92373			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.90928	6.58500	100.89136		329,250,000,000.00	50,000,000	50,000,000.00	
NQ1A14	On	22/05/2013	Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	10.16905	100.00000	10.13730			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.13553	100.00000	12.10613			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.95604	6.92500	100.93721			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	10.16905	100.00000	10.13730			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.36163	100.00000	12.33169			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.01104	7.32500	100.99112			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	10.16905	100.00000	10.13730			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	91.48827	100.00000	91.26512			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	61.82139	100.00000	61.67162			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	91.62322	100.00000	91.39975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	62.04229	100.00000	61.89199			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	91.69071	100.00000	91.46707			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	62.31842	100.00000	62.16745			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	62.67739	100.00000	62.52555			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.08922	100.00000	10.06477			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.13333	8.21500	101.11099			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	48.52032	100.00000	48.40716			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.80385	100.00000	33.72944			0.00	0	122,000,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.93953	100.00000	13.90868			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.40860	100.00000	14.37688			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.76313	100.00000	6.74727			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.44483	100.00000	13.41508			0.00	0	6,100,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45505			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.51832	100.00000	65.35785			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.99744	100.00000	30.92152			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.86656	100.00000	30.79097			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.52983	100.00000	2.52370			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	10.25382	100.00000	10.22898			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.73247	100.00000	13.69884			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.79067	100.00000	13.75690			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.82559	100.00000	13.79173			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.66369	100.00000	14.62778			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.59492	100.00000	15.55672			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.41505	100.00000	21.36260			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.86425	100.00000	16.82693			0.00	0	91,362,004.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	97.61057	100.00000	97.35704			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	65.70495	100.00000	65.54577			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	32.65142	100.00000	32.57232			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	65.61757	100.00000	65.45861			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	32.41558	100.00000	32.33705			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.59118	100.00000	13.55826			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	97.37950	100.00000	97.12853			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	97.77175	100.00000	97.51976			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	16.67381	100.00000	16.63342			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On	02/03/2016			100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	53.22257	100.00000	53.05458			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	92.74155	100.00000	92.51312			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	28.14960	100.00000	28.08141			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	73.56747	100.00000	73.42653			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	86.29409	100.00000	86.09526			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	57.84086	100.00000	57.70074			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	57.99717	100.00000	57.85667			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	39.85615	100.00000	39.75961			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	86.33659	100.00000	86.13765			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	28.29305	100.00000	28.22450			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	73.72684	100.00000	73.58560			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	58.25769	100.00000	58.11655			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	39.92793	100.00000	39.83121			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	86.41095	100.00000	86.21184			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	28.61368	100.00000	28.54436			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4DOn	15/06/2013	Spot Bond			100.00000	58.72661	100.00000	58.58434			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond			100.00000	86.60217	100.00000	86.40262			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	28.96806	100.00000	28.89788			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond			100.00000	59.14343	100.00000	59.00016			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	30.43873	100.00000	30.36500			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	83.09785	100.00000	82.91195			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	83.11832	100.00000	82.93237			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	83.20015	100.00000	83.01403			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	17.11705	100.00000	17.07937			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00184			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.94500	125.92234	5.95000	125.88610		121,156,309,607,240.00	379,530,632	20,666,327,866.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.60758	100.00000	7.59083			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.38114	100.00000	3.37370			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	52.60318	100.00000	52.48612			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			7.86500	123.09960	7.85000	123.22195		62,618,495,460,950.00	961,665,030	12,817,365,862.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00082			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			219.21604	77.73102	219.19145	77.41340			0.00	0	2,055,319,500.00
R197	On	07/12/2023	Spot Bond			1.97000	257.48579	2.03000	256.05963			526,236,250,000.00	267,125,000	150,386,000.00
R201	On	21/12/2014	Spot Bond			5.04500	108.91173	5.05000	108.88494			5,487,042,900,000.00	087,620,000	2,665,457,672.00
R202	On	07/12/2033	Spot Bond			2.40000	188.30508	2.40000	188.26807			6,782,520,000.00	2,826,050	1,137,621,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.30015	8.00000	99.24452			16,624,000,000,000.00	078,000,000	658,600,000.00
R203	On	15/09/2017	Spot Bond			6.44500	110.49189	6.45000	110.45008			39,461,989,958,000.00	122,884,400	7,146,967,635.00
R204	On	21/12/2018	Spot Bond			6.76500	106.81626	6.75000	106.87723			18,602,180,520,000.00	749,768,000	2,970,288,845.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.88750	8.75000	100.81895			2,345,000,000,000.00	268,000,000	382,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.10650	100.00000	26.04325			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.11500	103.35899	5.12000	103.33730			18,407,836,425,000.00	598,795,000	2,070,178,633.00
R207	On	15/01/2020	Spot Bond			7.01000	101.32404	6.99000	101.42119			49,326,843,596,000.00	036,639,600	5,348,336,400.00
R208	On	31/03/2021	Spot Bond			7.13500	99.41736	7.12000	99.49309			25,444,411,754,000.00	566,140,400	8,485,167,261.00
R209	On	31/03/2036	Spot Bond			8.45000	79.36366	8.43000	79.51316			53,854,832,850,000.00	373,353,000	9,307,523,600.00
R210	On	31/03/2028	Spot Bond			2.41000	141.93295	2.41000	141.90502			1,078,957,000,000.00	447,700,000	321,750,000.00
R211	On	31/01/2017	Spot Bond			0.70000	121.36580	0.70000	121.34752			170,940,000,000.00	244,200,000	1,735,080,967.00
R212	On	31/01/2022	Spot Bond			1.95000	119.99568	2.00000	119.47476			843,238,500,000.00	432,430,000	1,265,767,525.00
R213	On	28/02/2031	Spot Bond			8.30500	90.27573	8.28500	90.42693			23,112,399,750,000.00	782,950,000	2,827,605,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.36135	6.50000	102.34365			21,188,765,000,000.00	259,810,000	5,789,017,025.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	57.77003	100.00000	57.64287			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.51335	100.00000	38.42858			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.67557	100.00000	25.61905			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.11705	100.00000	17.07937			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.41136	100.00000	11.38625			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.60758	100.00000	7.59083			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.07172	100.00000	5.06055			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.38114	100.00000	3.37370			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	46.56125	100.00000	46.45821			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.04084	100.00000	30.97214			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.69389	100.00000	20.64809			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.79593	100.00000	13.76539			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.19728	100.00000	9.17693			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.13152	100.00000	6.11795			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.08768	100.00000	4.07864			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.72512	100.00000	2.71909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	1.81675	100.00000	1.81273			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.21117	100.00000	1.20848			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.80744	100.00000	0.80566			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53830	100.00000	0.53710			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35886	100.00000	0.35807			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23924	100.00000	0.23871			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15949	100.00000	0.15914			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10633	100.00000	0.10609			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07089	100.00000	0.07073			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04726	100.00000	0.04715			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03151	100.00000	0.03144			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02100	100.00000	0.02096			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01400	100.00000	0.01397			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00933	100.00000	0.00931			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00622	100.00000	0.00621			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00415	100.00000	0.00414			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00277	100.00000	0.00276			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00184			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00123	100.00000	0.00123			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00082			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.04850	100.00000	30.97328			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.65979	100.00000	40.56021			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	10.07410	100.00000	10.04265			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	88.77621	100.00000	88.56584		5,880,760,000,000.00	58,807,600	7,701,900.00	
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.71241	100.00000	87.50748		2,000,000,000,000.00	20,000,000	5,000,000.00	
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.51829	100.00000	54.34808			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.30655	100.00000	54.13324			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.84362	100.00000	8.82220		60,000,000,000.00	600,000	300,000.00	
RDFC04	On	06/09/2012	Spot Bond			100.00000	89.23427	100.00000	89.02281			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	86.16009	100.00000	85.96293			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	98.37838	100.00000	98.11321			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.53218	100.00000	16.49169			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.34184	5.87500	102.32583			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES09	On	14/08/2012	Spot Bond			100.00000	94.39560	100.00000	94.15902			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	23.05214	100.00000	22.99630			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	61.91838	100.00000	61.76838			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	62.26959	100.00000	62.11874			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.60824	100.00000	25.54620			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.70657	100.00000	13.67943			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.28862	100.00000	0.28792			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	30.46140	100.00000	30.38761			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.34917	100.00000	23.30294			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	99.85773	5.25000	102.46441			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.41885	100.00000	0.41785			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.27927	100.00000	2.27375			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	62.38582	100.00000	62.26095			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	101.23047	100.00000	100.96753			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.02943	100.00000	12.00280			0.00	0	5,600,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	92.05665	100.00000	91.83046			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.63801	100.00000	14.60578			0.00	0	28,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.09500	100.00000	11.06813			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.21796	8.00000	108.19477			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.26585	100.00000	9.24316			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.22250	100.00000	8.20259			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.56637	100.00000	19.52330		2,140,000,000,000.00		21,400,000	30,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	60.21229	100.00000	60.07902			0.00	0	3,332,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.18964	100.00000	11.16488		100,000,000,000.00		1,000,000	8,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.62164	5.75000	121.58684			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.43095	100.00000	41.33975			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	57.93879	100.00000	57.81055			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	60.14769	100.00000	60.01528			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.10232	100.00000	12.07567			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.12820	100.00000	24.07509			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	60.20022	100.00000	60.06699			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.33140	100.00000	8.31122			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	23.10812	100.00000	23.05214			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.03751	100.00000	21.98413			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.69949	100.00000	9.67599			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	56.37248	100.00000	56.23591			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.30188	100.00000	43.19697			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.73940	100.00000	12.71137			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.75689	100.00000	30.68237			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	12.20293	100.00000	12.17305			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39657	100.00000	0.39561			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.80387	100.00000	0.80209			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.27455	100.00000	8.25450			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.68109	100.00000	10.65745			0.00	0	5,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.55746	10.05000	101.53040			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.51988	100.00000	16.47986			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.80422	100.00000	1.79859			0.00	0	1,500,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.32111	100.00000	0.32011			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.74861	8.00000	106.73334			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.11608	100.00000	9.09601			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.79773	100.00000	9.77616			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	64.14320	100.00000	64.00201			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.04107	100.00000	15.00796			0.00	0	3,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	55.27527	100.00000	55.14636			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.95259	100.00000	5.93941			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.02567	100.00000	6.01226			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.77288	100.00000	10.74679			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03842	100.00000	0.03833			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.09961	6.50000	100.08788			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.64372	100.00000	10.61793			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.31310	100.00000	16.27358			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.65525	8.75000	101.63928			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.53769	100.00000	50.42523			0.00	0	310,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.67367	100.00000	16.63657			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	51.31061	100.00000	51.19705			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.10232	100.00000	12.07567			0.00	0	11,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	15.22597	100.00000	15.18909			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.55449	100.00000	2.54831			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.23656	100.00000	6.22145			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.04632	100.00000	1.04379			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.57058	100.00000	13.54055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	11.27135	100.00000	11.23577			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.44387	100.00000	9.42099			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.97460	100.00000	1.96837			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.31204	100.00000	8.29060			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.51182	6.75000	101.48874			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.63290	100.00000	21.59892			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	99.77297	7.25000	99.69741			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.66334	100.00000	1.65815			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.41379	8.75000	98.35761			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.87473	13.50000	100.78692			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	61.33743	100.00000	61.20131			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN917	On	13/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN928	On	19/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN929	On	19/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN930	On	01/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	22.13840	100.00000	22.08940			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.30919	100.00000	11.28416			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.52979	100.00000	33.45517			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	33.69894	100.00000	33.62475			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.07289	6.27500	101.05579			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	54.28660	100.00000	66.11468			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.30902	100.00000	65.14907			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.60755	100.00000	6.59137			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.33917	8.00000	106.31626			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.62748	6.27000	100.61047			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.65389	100.00000	28.59716			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	43.20578	100.00000	43.07088			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.53546	100.00000	8.41933			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.78109	100.00000	8.66161			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	10.46023	100.00000	10.26020			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.30918	100.00000	9.18252			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.43905	100.00000	10.29702			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.10592	100.00000	14.90039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2A On	18/10/2012	Spot Bond			100.00000	99.88602	100.00000	99.61679			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	99.81224	100.00000	99.54321			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	100.80340	100.00000	100.53170			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	100.02130	100.00000	99.75170			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	100.29184	100.00000	100.02151			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.79694	100.00000	7.77784			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.35122	100.00000	8.33077			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.72075	100.00000	8.69939			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.45979	100.00000	9.43662			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.95249	100.00000	9.92812			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	15.17508	100.00000	15.13792			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.94283	100.00000	10.91603			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.33381	100.00000	4.32320			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			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	2.77364	100.00000	2.76685			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			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	2.77364	100.00000	2.76685			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			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	2.77364	100.00000	2.76685			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	38.44601	100.00000	38.35287			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.13261	100.00000	23.08141			0.00	0	29,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.27017	6.00000	102.25389			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.72914	100.00000	11.70331		2,800,000,000,000.00		28,000,000	1,036,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.70570	100.00000	13.67554			0.00	0	282,512,380.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.52748	100.00000	12.49990		2,000,000,000,000.00		20,000,000	160,512,672.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.09548	100.00000	13.06634			0.00	0	168,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	10.13607	100.00000	10.11376			3,000,000,000,000.00	30,000,000	22,200,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.32176	10.00000	100.29491			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.31374	9.75000	100.28756			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.31470	100.00000	10.28809			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.39315	100.00000	14.36146			0.00	0	2,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	77.29261	100.00000	77.13740			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.08109	100.00000	31.00496			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.67674	100.00000	11.64814			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.68773	100.00000	16.64730			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.71755	100.00000	14.68515			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.81370	100.00000	94.57367			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.99972	100.00000	43.89314			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.84290	100.00000	94.60279			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.05993	100.00000	43.95763			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.94797	100.00000	94.70759			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.47315	100.00000	44.36542			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.62411	100.00000	10.59094			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.48205	100.00000	4.46805			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.89086	100.00000	1.88496			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.49581	100.00000	17.45731			0.00	0	63,098,411.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	14.59510	100.00000	14.56071			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.76006	100.00000	18.71877			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.68080	100.00000	11.65509			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.28243	100.00000	10.25979			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.09120	100.00000	10.06898			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.00621	100.00000	9.98418			0.00	0	31,900,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.83137	100.00000	39.74417			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.51926	100.00000	32.44728			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.01440	100.00000	8.99455			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.81684	100.00000	24.76191			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.28239	100.00000	20.23775			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.05001	100.00000	7.03441			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.47756	100.00000	14.44570			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.99455	100.00000	8.97476			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28718	100.00000	0.28655			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.67457	100.00000	5.66384			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02285	100.00000	0.02281			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.67457	100.00000	5.66384			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.34335	100.00000	10.32378			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.79060	100.00000	9.77207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.50428	100.00000	6.49194			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.50428	100.00000	6.49194			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.15231	100.00000	6.14021			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.79939	100.00000	5.78798			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.44523	100.00000	5.43452			0.00	0	0.00
Total for j-Bonds :											673,411,108,291,190.00	,674,801,574	97,883,363,021.00	
Grand Total:											'3,411,938,915,654.00	174,831,123	97,884,819,320.00	