



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/07/2012

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			8.27770	8.27770	8.34380	8.34380		15.50	111,152,955.60	13,428	246,227.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,197.75410	1.19775	1,132.608	16.91	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			3.95410	0.00395	4.908	16.91	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,049.73330	1.04973	985.271	15.99	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			5.93330	0.00593	7.571	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			951.62370	0.95162	887.847	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			7.82370	0.00782	10.147	15.38	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			66.53020	0.06653	56.991	20.49	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			822.73020	0.82273	879.291	20.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			57.76780	0.05777	49.299	21.07	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			913.96780	0.91397	971.599	21.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			50.09170	0.05009	42.896	21.65	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,006.29170	1.00629	1,065.196	21.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			114.03730	0.11404	97.577	18.34	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			520.23730	0.52024	569.877	18.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			105.17040	0.10517	89.967	18.65	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			561.37040	0.56137	612.267	18.65	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			77.07110	0.07707	65.956	19.87	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			733.27110	0.73327	788.256	19.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			175.15100	0.17515	150.353	16.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			331.35100	0.33135	372.653	16.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			160.53990	0.16054	137.501	17.17	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			366.73990	0.36674	409.801	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			147.22500	0.14723	125.830	17.45	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			403.42500	0.40343	448.130	17.45	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			300.65330	0.30065	260.626	15.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			156.85330	0.15685	182.926	15.37	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			274.55150	0.27455	236.190	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			180.75150	0.18075	208.490	15.50	0.00	0	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			208.69830	0.20870	180.030	16.33	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			264.89830	0.26490	302.330	16.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			499.22470	0.49922	446.833	14.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			55.42470	0.05542	69.133	14.61	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			424.17650	0.42418	377.239	14.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			80.37650	0.08038	99.539	14.87	0.00	0	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			358.56970	0.35857	315.127	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			114.76970	0.11477	137.426	15.12	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			854.17080	0.85417	792.339	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.37080	0.01037	14.639	15.00	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			669.36190	0.66936	610.613	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			25.56190	0.02556	32.913	14.71	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			625.17860	0.62518	567.374	14.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			31.37860	0.03138	39.674	14.63	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.37660	8.37660	8.44410	8.44410		16.52	22,047,211.20	2,632	53,607.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			72.94390	0.07294	66.129	24.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,028.84390	2.02884	2,089.529	24.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			45.98190	0.04598	38.001	26.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,701.88190	2.70188	2,761.401	26.64	0.00	0	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			214.13260	0.21413	194.959	19.28	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			770.03260	0.77003	818.359	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			195.50980	0.19551	177.974	19.72	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			851.40980	0.85141	901.374	19.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			138.82750	0.13883	126.106	21.39	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,194.72750	1.19473	1,249.506	21.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			432.26740	0.43227	396.023	16.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			288.16740	0.28817	319.423	16.34	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			315.94820	0.31595	288.400	17.57	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			471.84820	0.47185	511.801	17.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			258.87110	0.25887	235.808	18.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			614.77110	0.61477	659.208	18.42	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			631.61790	0.63162	579.846	15.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			137.51790	0.13752	153.246	15.12	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			596.99370	0.59699	549.609	15.29	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			152.89370	0.15289	173.010	15.29	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			563.49740	0.56350	520.739	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			169.39740	0.16940	194.139	15.47	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.47870	8.47870	8.54770	8.54770		16.73	0.00	0	19,627.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			118.69290	0.11869	109.312	24.72	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,420.99290	2.42099	2,480.612	24.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			238.39330	0.23839	219.285	20.55	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,240.69330	1.24069	1,290.585	20.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			163.84660	0.16385	150.747	22.71	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,816.14660	1.81615	1,872.047	22.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			136.71030	0.13671	125.735	23.80	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,139.01030	2.13901	2,197.035	23.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			749.33930	0.74934	697.862	15.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			201.63930	0.20164	219.162	15.25	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			686.28130	0.68628	639.953	15.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			238.58130	0.23858	261.253	15.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			320.76560	0.32077	295.815	19.00	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			873.06560	0.87307	917.115	19.00	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.57140	8.57140	8.64280	8.64280		17.17	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			541.80970	0.54181	508.838	17.73	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			639.00970	0.63901	677.439	17.73	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			538.42380	0.53842	505.620	17.76	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			645.62380	0.64562	684.220	17.76	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			535.06100	0.53506	502.424	17.79	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			652.26100	0.65226	691.024	17.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.66180	8.66180	8.73450	8.73450		17.56	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,065.88420	1.06588	1,015.099	15.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			331.38420	0.33138	353.299	15.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			646.23180	0.64623	613.217	18.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			911.73180	0.91173	951.417	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98790	8.98790	9.06500	9.06500		18.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,494.03680	1.49404	1,460.159	16.73	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			429.03680	0.42904	472.258	16.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.52330	10.52330	10.58690	10.58690		21.36	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.27770	8.27770	8.34380	8.34380		15.50	496,662.00	60	1,088.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			17,823.79490	0.17824	15,307.405	16.83	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			32,443.79490	0.32444	36,537.405	16.83	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			14,722.49810	0.14722	12,583.041	17.45	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			40,342.49810	0.40342	44,813.042	17.45	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.37660	8.37660	8.44410	8.44410		16.52	0.00	0	23.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			31,917.09180	0.31917	29,138.541	17.53	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			46,507.09180	0.46507	50,478.541	17.53	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.47870	8.47870	8.54770	8.54770			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			14,230.00000	0.14230	21,130.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.57140	8.57140	8.64280	8.64280		17.17	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			53,506.10290	0.53506	50,242.389	17.79	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			65,226.10290	0.65226	69,102.389	17.79	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			54,180.97300	0.54181	50,883.850	17.73	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			63,900.97300	0.63901	67,743.850	17.73	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			53,842.37540	0.53842	50,562.002	17.76	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			64,562.37540	0.64562	68,422.002	17.76	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.82820	12.82820	12.94780	12.94780		12.95	2,565,640.00	200	13,251.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,609.61620	1.60962	1,492.078	16.14	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			11.81620	0.01182	13.878	16.14	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			838.07600	0.83808	721.348	11.43	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			40.27600	0.04028	43.148	11.43	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			152.85010	0.15285	125.929	15.50	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			655.05010	0.65505	747.729	15.50	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			89.84850	0.08985	72.143	16.68	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			992.04850	0.99205	1,093.943	16.68	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.97880	12.97880	13.10060	13.10060		13.89	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			302.64630	0.30265	266.835	15.90	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			902.04630	0.90205	988.035	15.90	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			210.80710	0.21081	185.701	17.23	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,310.20710	1.31021	1,406.901	17.23	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			388.67810	0.38868	343.121	14.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			658.07810	0.65808	734.321	14.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			338.54850	0.33855	298.778	15.47	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			787.94850	0.78795	869.978	15.47	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.13450	13.13450	13.25910	13.25910		16.87	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			881.92930	0.88193	808.144	22.56	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,152.82930	1.15283	1,203.644	22.56	0.00	0	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			0.10420	0.10420	0.10490	0.10490		18.49	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			189.77940	0.00190	166.144	20.97	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			699.77940	0.00700	746.144	20.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10560	0.10560	0.10630	0.10630		20.85	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			423.69900	0.00424	393.544	20.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			793.69900	0.00794	833.544	20.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.15420	10.15420	10.26880	10.26880		12.02	15,434,384.00	1,520	26,355.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			835.91050	0.83591	727.356	12.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			17.11050	0.01711	23.156	12.51	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			563.54720	0.56355	467.874	11.91	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			44.74720	0.04475	63.674	11.91	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			444.15590	0.44416	359.238	11.95	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			75.35590	0.07536	105.038	11.95	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			255.01930	0.25502	193.933	12.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			186.21930	0.18622	239.733	12.24	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			44.82800	0.04483	33.485	16.94	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			976.02800	0.97603	1,079.285	16.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			41.81380	0.04181	30.919	17.15	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,023.01380	1.02301	1,126.719	17.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.28940	10.28940	10.40580	10.40580		13.28	102,894.00	10	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			197.80320	0.19780	167.163	15.55	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			792.00320	0.79200	877.763	15.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			179.58510	0.17959	151.723	15.89	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			873.78510	0.87379	962.323	15.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			124.88820	0.12489	105.496	17.24	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,219.08820	1.21909	1,316.096	17.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			370.09940	0.37010	315.234	13.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			364.29940	0.36430	425.834	13.60	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			237.07370	0.23707	200.246	14.94	0.00	0	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			651.27370	0.65127	730.846	14.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			207.76770	0.20777	175.626	15.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			751.96770	0.75197	836.226	15.38	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			967.78200	0.96778	864.231	12.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			61.98200	0.06198	74.831	12.74	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			415.74160	0.41574	352.251	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			309.94160	0.30994	362.851	13.28	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.43150	10.43150	10.55020	10.55020		13.63	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			351.96840	0.35197	303.315	14.97	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			771.76840	0.77177	841.815	14.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.70470	10.70470	10.83010	10.83010		14.04	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			611.66500	0.61166	551.093	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			981.56500	0.98156	1,046.393	14.84	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.17649	99.17649	99.18575	99.18575			0.00	0	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			804.25000	0.80425	813.510		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			814.25000	0.81425	823.510		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			824.25000	0.82425	833.510		0.00	0	0.00
2025	On	01/11/2012	Bond Future			100.57709	100.57709	100.58693	100.58693			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			596.93000	0.59693	587.090		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			586.93000	0.58693	577.090		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			576.93000	0.57693	567.090		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			453.93900	453.93900	451.52900	451.52900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			460.34900	460.34900	457.90800	457.90800			0.00	0	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			408.43400	408.43400	406.57100	406.57100			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			414.20200	414.20200	412.31400	412.31400			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.39490	8.39490	8.44620	8.44620		12.09	0.00	0	6,275.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			203.52750	0.20353	164.866	12.15	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			177.32750	0.17733	189.966	12.15	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.43250	8.43250	8.48550	8.48550		13.06	0.00	0	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			309.05270	0.30905	275.602	13.09	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			283.55270	0.28355	303.102	13.09	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.47380	8.47380	8.52820	8.52820		13.29	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			387.70090	0.38770	359.120	13.42	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			369.50090	0.36950	395.320	13.42	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.72670	9.72670	9.77030	9.77030		15.13	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.09490	8.09490	8.16850	8.16850		10.85	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			116.66450	0.11666	93.339	11.73	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			218.16450	0.21816	268.439	11.73	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.17880	8.17880	8.25120	8.25120		11.56	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			214.68520	0.21469	188.806	12.29	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			313.48520	0.31349	360.006	12.29	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.17890	0.17890	0.17840	0.17840			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.02940	0.02940	0.03700	0.03700			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.17980	0.17980	0.16920	0.16920			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.03330	0.03330	0.03660	0.03660			0.00	0	8,000.00
CF CANI	On	17/09/2012	Can-Do Future			0.25890	0.25890	0.22750	0.22750			0.00	0	12,800.00
CF CANI	On	17/09/2012	Can-Do Future			0.06720	0.06720	0.07800	0.07800			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				8.45930	8.45930	8.55940	8.55940		13.87	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call				107.94380	0.10794	86.220	16.57	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put				458.54380	0.45854	536.920	16.57	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.58370	8.58370	8.68540	8.68540		15.67	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call				243.90960	0.24391	216.002	17.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put				598.50960	0.59851	672.302	17.53	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry			8.16840	8.16840	8.26280	8.26280		16.00	0.00	15,000	0.00
DAAI	On	10/07/2012	Any day expiry	7.99	Call			272.88590	0.27289	178.400	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	7.99	Put			0.08590	0.00009	0.000	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.00	Call			262.90710	0.26291	168.400	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.00	Put			0.10710	0.00011	0.000	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.01	Call			252.93360	0.25293	158.400	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.01	Put			0.13360	0.00013	0.000	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.07	Call			193.30870	0.19331	98.400	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.07	Put			0.50870	0.00051	0.000	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Call			97.33270	0.09733	0.000	16.00	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Put			4.53270	0.00453	1.600	16.00	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry			8.19920	8.19920	8.26410	8.26410		15.76	0.00	0	10,000.00
DAAJ	On	13/07/2012	Any day expiry	8.29	Call			45.51620	0.04552	18.848	17.49	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.29	Put			71.41620	0.07142	109.648	17.49	0.00	0	10,000.00
DAAJ	On	13/07/2012	Any day expiry	8.30	Call			41.91290	0.04191	16.980	17.68	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.30	Put			77.81290	0.07781	117.780	17.68	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.31	Call			38.55750	0.03856	15.288	17.87	0.00	0	0.00
DAAJ	On	13/07/2012	Any day expiry	8.31	Put			84.45750	0.08446	126.088	17.87	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry			6.51840	6.51840	6.59530	6.59530		15.02	0.00	5,000	0.00
DANZ	On	10/07/2012	Any day expiry	6.48	Call			116.21500	0.11621	38.400	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.48	Put			0.91500	0.00092	0.000	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Call			106.55670	0.10656	28.400	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On	10/07/2012	Any day expiry	6.49	Put			1.25670	0.00126	0.000	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Call			97.01520	0.09702	18.400	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Put			1.71520	0.00172	0.000	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Call			87.62520	0.08763	8.400	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Put			2.32520	0.00233	0.000	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Call			52.54830	0.05255	0.000	15.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Put			7.24830	0.00725	31.600	15.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.22110	8.22110	8.28620	8.28620		14.97	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			887.00000	0.88700	822.000	19.21	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	19.21	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			571.00000	0.57100	507.000	15.90	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			5.00000	0.00500	6.000	15.90	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			143.00000	0.14300	107.000	15.36	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			107.00000	0.10700	136.000	15.36	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			56.00000	0.05600	40.000	17.43	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			280.00000	0.28000	329.000	17.43	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.25790	8.25790	8.32370	8.32370		15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			233.00000	0.23300	196.000	15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			159.00000	0.15900	188.000	15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			134.00000	0.13400	112.000	17.00	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			320.00000	0.32000	364.000	17.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			928.00000	0.92800	864.000	15.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	6.000	15.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			622.00000	0.62200	563.000	14.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			18.00000	0.01800	25.000	14.84	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.29020	8.29020	8.35640	8.35640		15.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			672.00000	0.67200	614.000	14.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			36.00000	0.03600	44.000	14.85	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			302.00000	0.30200	264.000	15.79	0.00	0	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			196.00000	0.19600	224.000	15.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			198.00000	0.19800	172.000	17.08	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			352.00000	0.35200	392.000	17.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			968.00000	0.96800	904.000	15.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			12.00000	0.01200	14.000	15.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.32740	8.32740	8.39400	8.39400		16.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			265.00000	0.26500	238.000	17.17	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			381.00000	0.38100	421.000	17.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,017.00000	1.01700	954.000	15.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			23.00000	0.02300	27.000	15.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			730.00000	0.73000	673.000	14.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			56.00000	0.05600	66.000	14.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			372.00000	0.37200	335.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			228.00000	0.22800	258.000	16.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.36090	8.36090	8.42810	8.42810		16.50	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			781.00000	0.78100	725.000	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			73.00000	0.07300	84.000	15.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			322.00000	0.32200	292.000	17.20	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			404.00000	0.40400	441.000	17.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.39120	8.39120	8.45880	8.45880		16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			825.00000	0.82500	769.000	15.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			86.00000	0.08600	98.000	15.10	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			368.00000	0.36800	338.000	17.14	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			419.00000	0.41900	457.000	17.14	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			8.97300	89.09997	9.04500	88.50019			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.05800	86.57105	9.13100	85.97258			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			559.69000	0.55969	1,158.160		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			409.03100	409.03100	407.23700	407.23700			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			90,070.00000	9.00700	108,010.000		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			414.80700	414.80700	412.98900	412.98900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			90,290.00000	9.02900	108,470.000		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			175.75400	175.75400	175.74800	175.74800			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			178.23600	178.23600	178.23000	178.23000			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			181.01100	181.01100	181.01100	181.01100			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			5.56000	94.44000	5.55500	94.44500			0.00	0	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				5.44000	94.56000	5.43500	94.56500			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.37000	94.63000	5.39500	94.60500			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.28000	94.72000	5.30500	94.69500			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.23000	94.77000	5.26500	94.73500			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.18000	94.82000	5.22500	94.77500			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.18000	94.82000	5.22500	94.77500			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.25000	94.75000	5.30500	94.69500			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.38000	94.62000	5.43500	94.56500			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.54000	94.46000	5.59500	94.40500			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.73000	94.27000	5.77500	94.22500			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.91000	94.09000	5.98500	94.01500			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.55850	6.55850	6.61430	6.61430		10.54	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				134.72060	0.13472	107.351	10.74	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				110.42060	0.11042	138.851	10.74	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.61140	6.61140	6.66770	6.66770		12.59	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				240.24170	0.24024	210.564	12.69	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				202.54170	0.20254	229.164	12.69	0.00	0	0.00
R157 On	02/08/2012	Bond Future				5.88700	126.62819	5.95500	126.41300		2.40	0.00	0	15,680.00
R157 On	02/08/2012	Bond Future	6.15	Call				711.89000	0.71189	884.790	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put				97.51000	0.09751	55.220	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				1,261.03000	1.26103	1,465.120	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				20.64000	0.02064	9.540	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,865.28000	1.86528	2,078.580	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				3.00000	0.00300	1.110	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				3,093.79000	3.09379	3,308.960	2.60	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				0.02000	0.00002	0.000	2.60	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				5.90700	121.61081	5.98100	121.39569		2.66	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call				462.69000	0.46269	545.280	2.63	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put				1,048.16000	1.04816	915.630	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			1,168.41000	1.16841	1,312.290	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			419.36000	0.41936	348.120	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.92200	123.50308	6.00300	123.29025		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,394.76000	1.39476	1,527.660	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			670.64000	0.67064	590.710	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			7.80800	124.33912	7.88500	123.57934		10.95	0.00	0	34,705.00
R186	On	02/08/2012	Bond Future	7.66	Call			533.82000	0.53382	735.280	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			2,772.87000	2.77287	2,214.550	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			645.74000	0.64574	877.710	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			2,482.52000	2.48252	1,954.710	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			843.39000	0.84339	1,124.220	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,080.19000	2.08019	1,601.240	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			10,291.52000	10.29152	11,049.990	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			2.11000	0.00211	0.800	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			7,313.44000	7.31344	8,059.820	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			25.49000	0.02549	12.090	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			8,107.36000	8.10736	8,859.560	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			13.72000	0.01372	6.140	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			8,195.44000	8.19544	8,948.120	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			12.78000	0.01278	5.680	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			2,011.26000	2.01126	2,497.320	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			888.89000	0.88889	615.170	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,798.49000	3.79849	4,445.880	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			286.26000	0.28626	173.870	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			4,203.25000	4.20325	4,872.470	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			221.14000	0.22114	130.580	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.87300	126.09518	7.95200	125.33020		12.55	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,694.48000	6.69448	7,250.140	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,570.71000	1.57071	1,361.390	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,900.25000	8.90025	9,527.290	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			926.31000	0.92631	788.370	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,911.31000	2.91131	3,258.070	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,193.34000	4.19334	3,775.120	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,750.54000	3.75054	4,157.610	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,289.05000	3.28905	2,931.140	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.94300	122.75832	8.02400	121.98978		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,290.63000	7.29063	7,786.940	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,180.10000	3.18010	2,907.870	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			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.06468	220.06468	220.07294	220.07294			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			422.94000	0.42294	414.680		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			258.50141	258.50141	258.49223	258.49223			31,537,172.02	122	4,228.00
R197	On	02/08/2012	Bond Future	256.15	Call			2,342.23000	2.34223	2,351.410		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.96200	109.49101	5.02800	109.33742		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			454.11000	0.45411	580.690	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			55.14000	0.05514	28.130	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.86400	111.03846	4.93900	110.88156		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			625.41000	0.62541	727.420	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			268.77000	0.26877	213.880	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.71100	108.35598	4.79600	108.19983		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			734.04000	0.73404	829.770	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			397.03000	0.39703	336.610	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/R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.04987	189.04987	189.04106	189.04106			9,452,493.50	50	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			601.06000	0.60106	609.870		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			6.38300	111.26730	6.45900	110.92529		4.61	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			900.76000	0.90076	1,141.910	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			269.74000	0.26974	168.880	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,799.96000	1.79996	2,112.410	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			61.21000	0.06121	31.650	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			3,055.53000	3.05553	3,393.930	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			5.99000	0.00599	2.380	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,766.58000	4.76658	5,108.510	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.11000	0.00011	0.030	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.42500	108.68289	6.50700	108.33069		5.37	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,236.80000	2.23680	2,479.350	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			694.55000	0.69455	584.900	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.47000	110.37581	6.55700	110.02161		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,633.38000	2.63338	2,863.120	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			1,091.08000	1.09108	966.620	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/R1	On	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			6.69000	107.72112	6.78200	107.23216		5.88	0.00	0	4,061.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,028.53000	2.02853	2,466.490	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			100.13000	0.10013	49.130	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.74000	109.24076	6.83600	108.74883		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,776.59000	2.77659	3,120.070	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			836.67000	0.83667	688.220	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.79100	106.91213	6.89300	106.41037		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,316.29000	3.31629	3,643.420	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,390.98000	1.39098	1,216.350	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	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			5.02300	103.85792	5.09100	103.76257		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			189.94000	0.18994	260.540	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			51.33000	0.05133	26.580	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.86500	105.32446	4.94700	105.22859		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			300.49000	0.30049	358.300	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			180.26000	0.18026	142.200	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.56500	103.19714	4.66700	103.10409		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			358.27000	0.35827	410.370	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			273.54000	0.27354	232.590	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.93000	102.28196	7.02700	101.72109		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			2,792.54000	2.79254	3,321.840	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			56.03000	0.05603	24.460	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.98200	103.72627	7.08300	103.15941		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,529.79000	3.52979	3,948.110	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			796.71000	0.79671	648.170	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.03800	101.69875	7.14400	101.12354		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,127.10000	4.12710	4,521.720	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,383.95000	1.38395	1,203.360	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			7.06600	100.34792	7.15200	99.80713		7.90	0.00	0	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			962.15000	0.96215	1,279.190	7.88	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			661.93000	0.66193	438.180	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,304.44000	2.30444	2,774.850	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			153.81000	0.15381	83.430	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,979.49000	3.97949	4,507.570	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			22.34000	0.02234	9.630	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,587.66000	6.58766	7,128.070	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.54000	0.00054	0.160	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.11900	98.37378	7.20900	97.82204		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,865.94000	3.86594	4,267.460	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			923.29000	0.92329	773.070	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.17600	99.90230	7.26900	99.34790		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,543.55000	4.54355	4,920.590	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,566.29000	1.56629	1,388.930	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			8.39800	80.26789	8.46900	79.67319		15.41	538,597,541.90	6,710	18,552.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,749.38000	3.74938	4,267.410	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			210.41000	0.21041	133.740	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.46000	78.26048	8.53300	77.65675		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,355.42000	5.35542	5,768.160	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,738.47000	1.73847	1,547.480	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.52600	79.48103	8.60100	78.86901		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,495.88000	6.49588	6,891.340	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,911.18000	2.91118	2,694.620	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			142.49447	142.49447	142.48776	142.48776			3,989,845.16	28	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			172.24000	0.17224	165.530		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			120.44573	120.44573	120.44563	120.44563			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			85.63000	0.08563	85.730		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			118.93822	118.93822	118.93404	118.93404			12,845,327.76	108	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			1,544.04000	1.54404	1,548.220		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			8.25800	91.19555	8.32400	90.63160		13.60	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,656.44000	3.65644	4,142.910	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			221.32000	0.22132	143.840	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.32400	88.94479	8.39200	88.37199		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,203.63000	5.20363	5,587.770	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,800.72000	1.80072	1,612.060	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.39600	90.32742	8.46600	89.74701		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,475.04000	6.47504	6,844.500	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,000.11000	3.00011	2,789.160	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			8.45700	81.85190	8.52300	81.27260			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			3,581.84000	3.58184	4,161.140	16.21	0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000	16.21	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			1.29720	1.29720	1.30660	1.30660		15.41	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			263.93120	0.02639	228.206	16.21	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			497.93120	0.04979	556.206	16.21	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31010	1.31010	1.32000	1.32000		16.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			492.53060	0.04925	449.350	16.93	0.00	0	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			692.53060	0.06925	748.350	16.93	0.00	0	0.00
Total for Derivatives :											748,222,127.14	44,868	1,405,525.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	9.75725	100.00000	9.73360			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	20.32614	100.00000	20.28140			0.00	0	700,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.76053	100.00000	8.73931			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.86949	5.00000	126.85247		740,000,000,000.00		148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	91.79970	100.00000	91.57903			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.51234	100.00000	20.46719			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	35.55274	100.00000	35.47448			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.69792	100.00000	10.67200			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	13.84041	100.00000	13.80995			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	39.25911	100.00000	39.16401			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	28.32683	100.00000	28.26077		240,000,000,000.00		2,400,000	1,200,000.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.00000	17.21477	100.00000	17.17306		120,000,000,000.00		1,200,000	600,000.00
ABFN05	On	17/03/2014	Spot Bond		100.00000	27.91727	100.00000	27.84964			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond		100.00000	10.78666	100.00000	10.76052		780,000,000,000.00		7,800,000	3,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	8.09330	100.00000	8.07370			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.92616	100.00000	7.90696			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.04192	100.00000	8.02243			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.10231	100.00000	25.04706			0.00	0	11,500,000.00
ABL10B	On	15/03/2015			100.00000	17.74913	100.00000	17.70613		40,000,000,000.00		400,000	100,000.00
ABL11A	On	29/09/2014			100.00000	27.05307	100.00000	26.99353			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	21.14490	100.00000	21.09367			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.28683	100.00000	17.24496			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.21885	100.00000	10.19410			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	70.64260	100.00000	70.48539			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	50.07224	100.00000	49.96202			0.00	0	1,400,000.00
ABL8B	On	19/09/2013			100.00000	40.86060	100.00000	40.76161		20,000,000,000.00		200,000	100,000.00
ABL9	On	19/02/2013			100.00000	63.45573	100.00000	63.30200			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	81.42645	100.00000	81.30564			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	35.95763	100.00000	35.87376			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.70478	100.00000	19.65883			0.00	0	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	90.81540	8.00000	90.78400			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	95.59080	100.00000	95.34694			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	18.79706	100.00000	26.48798			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.98045	100.00000	14.32519			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.44491	9.58000	100.41907			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.67889	100.00000	10.65301			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.03805	100.00000	12.99735			0.00	0	500,000.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.39948	4.50000	100.37409		9,000,000,000.00	2,000,000	1,000,000.00	
ABN05	On	18/04/2021	Spot Bond			100.00000	5.24119	100.00000	5.22891			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.82063	100.00000	17.77884			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.61602	100.00000	4.60520			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	86.32662	100.00000	86.12529			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.97738	100.00000	4.96570			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.13970	100.00000	2.13565			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.13970	100.00000	2.13565			0.00	0	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	100.75683	6.82500	100.73831			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.68757	100.00000	11.66515			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.00505	100.00000	9.98081			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.75239	100.00000	10.73165			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.08956	100.00000	21.04477			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.81389	100.00000	9.79507			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.29257	100.00000	9.27470			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.96364	100.00000	18.92706			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.14795	100.00000	18.11285			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.51960	100.00000	9.48989			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.54308	100.00000	2.05095			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.45863	100.00000	17.42487			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.66694	100.00000	21.63290			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.29724	100.00000	15.24387			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.86055	100.00000	15.82987			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.21569	100.00000	15.18626			0.00	0	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	14.92466	100.00000	14.89579			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.59557	100.00000	1.59024			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.70001	100.00000	19.59380			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.71486	100.00000	13.68467			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.20405	100.00000	19.16178			0.00	0	13,738,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.15309	100.00000	9.13284		100,000,000,000.00	1,000,000	1,000,000	5,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.56613	100.00000	11.54067			0.00	0	800,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.73894	100.00000	16.70209			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.89164	100.00000	28.82392			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.61325	4.00000	117.58509			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.56814	100.00000	6.55266			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.35584	100.00000	4.34558			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	44.66070	100.00000	44.55251			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	57.69778	100.00000	57.55801			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	58.00738	100.00000	57.86686			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.86495	100.00000	18.81925			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	42.80634	100.00000	42.70264			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.58610	100.00000	65.42547			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On	31/08/2013	Spot Bond			100.00000	42.80634	100.00000	42.70264			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	64.41554	100.00000	64.25949			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	58.16421	100.00000	58.03618			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.35201	13.50000	104.31497			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.58176	100.00000	16.54158			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.85107	100.00000	16.81025			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.67539	100.00000	20.62530			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	99.18256	100.00000	98.91304			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	39.66684	100.00000	39.57074			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	39.62419	100.00000	39.52820			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	16.31244	100.00000	16.27292			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.29047	100.00000	1.28803			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	65.51138	100.00000	65.35094			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	65.51138	100.00000	65.35094			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	30.53688	100.00000	30.46291			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	39.09445	100.00000	38.99975			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	97.26140	100.00000	97.01008			0.00	0	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	10.96878	100.00000	10.94803			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.96878	100.00000	10.94803			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	40.19290	100.00000	40.09553			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.97676	100.00000	13.94291			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.80613	100.00000	14.77027			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.60705	100.00000	13.57408			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.85686	100.00000	13.82329			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.96677	100.00000	13.93294			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.41135	100.00000	13.38151			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.41135	100.00000	13.38151			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.48272	100.00000	13.45272			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.40719	100.00000	13.37472			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.48272	100.00000	13.45272			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.33997	100.00000	13.31028			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.10054	100.00000	21.06061			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.02108	100.00000	20.97015			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	85.68421	100.00000	85.48859			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.87300	100.00000	39.77640			0.00	0	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	13.11994	100.00000	13.08816			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.87300	100.00000	39.77640			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	85.68421	100.00000	85.48859			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.72114	100.00000	8.70001			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.71376	100.00000	8.69265			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.72402	100.00000	8.70289			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.51255	100.00000	8.49193			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	39.51755	100.00000	39.42182			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.93715	100.00000	8.91550			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.69518	100.00000	65.53428			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	54.78777	100.00000	54.65504			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.70229	100.00000	65.54138			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.72097	100.00000	10.69500			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.02406	100.00000	27.95617			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.91872	100.00000	38.83211			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.92690	100.00000	31.84956			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	93.59621	100.00000	93.36163			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.49543	100.00000	9.47217			0.00	0	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	9.50753	100.00000	9.48424			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.52904	100.00000	6.51665			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	25.32974	100.00000	25.26770			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.55936	100.00000	3.55149			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.35497	100.00000	4.34539			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.48439	100.00000	5.47401			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.70270	100.00000	3.69455			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.84436	100.00000	3.83590			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.27281	100.00000	8.25277			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	25.32974	100.00000	25.26770			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.10347	100.00000	21.05235			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.04854	100.00000	20.99755			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.13539	100.00000	8.11567			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.12481	100.00000	8.10513			0.00	0	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	1.66970	100.00000	1.66599			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	85.85263	100.00000	85.65662			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.66970	100.00000	1.66599			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.10347	100.00000	21.05235			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.80451	100.00000	10.77834			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.13270	100.00000	10.10815			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.30452	100.00000	8.28441			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	36.37013	100.00000	36.28202			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.50596	100.00000	28.44952			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.23791	100.00000	28.18200			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.12552	100.00000	10.10546			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.61231	100.00000	24.55268			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.19312	100.00000	16.16106			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.01339	100.00000	15.98169			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.36228	100.00000	16.32989			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.10286	100.00000	10.08287			0.00	0	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	9.70663	100.00000	9.68741			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	16.22483	100.00000	16.19272			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	16.34114	100.00000	16.30878			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.62672	100.00000	10.61012			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	12.71001	100.00000	12.68484			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	16.27771	100.00000	16.24547			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	30.19668	100.00000	30.12352			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	20.12590	100.00000	20.07715			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	27.74830	100.00000	27.68108			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	0.28475	100.00000	0.28430			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	9.46488	100.00000	9.44196			0.00	0	5,000,000.00
ACL169	On	20/06/2017			1.75000	102.05631	1.75000	102.03968			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	15.84856	100.00000	15.81016			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	15.86789	100.00000	15.82944			0.00	0	0.00
ACL173	On	20/06/2017			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
ACL174	On	20/06/2019			100.00000	0.25566	100.00000	0.25504			0.00	0	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	0.25566	100.00000	0.25504			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	38.68388	100.00000	38.55469			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.24252	100.00000	21.17159			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	75.62005	100.00000	75.47060			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	73.50636	100.00000	73.36500			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	73.48526	100.00000	73.34395			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	61.39169	100.00000	61.25581			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.57940	100.00000	2.57315			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.58505	100.00000	11.55956			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.77488	100.00000	13.74439			0.00	0	2,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.09291	100.00000	22.03938			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.92674	100.00000	18.88509			0.00	0	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.50190	100.00000	26.43699			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.77657	100.00000	13.74607			0.00	0	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	5.58233	100.00000	5.56924			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.45621	100.00000	33.38176			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.51874	100.00000	9.49568			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.89453	100.00000	12.86599			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.41478	100.00000	11.37875			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	8.00060	100.00000	7.97534		380,000,000,000.00	0.00	3,800,000	1,900,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.85046	100.00000	32.74789			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.10984	100.00000	21.06311			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.29641	100.00000	9.27388			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.31992	100.00000	40.22224			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	46.21617	100.00000	46.11445			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.41362	100.00000	20.36417			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.01048	100.00000	25.95292			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.76570	100.00000	13.73524			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	31.60155	100.00000	31.52500			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.12746	100.00000	16.08839			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	58.05523	100.00000	57.91459			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.87008	100.00000	16.82920			0.00	0	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	16.84082	100.00000	16.80002			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	12.77000	100.00000	12.73906			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	16.75303	100.00000	16.71245			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	12.99710	100.00000	12.96562			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	16.01669	100.00000	15.97789			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.01669	100.00000	15.97789			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.19078	100.00000	14.15640			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.58907	100.00000	14.55373			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.64951	100.00000	15.61160			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.87008	100.00000	16.82920			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.11182	100.00000	15.07521			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.28021	8.00000	100.25863			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.46736	100.00000	12.43716			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.46736	100.00000	12.43716			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.46736	100.00000	12.43716			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.34459	100.00000	22.29046			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	56.54433	100.00000	56.40735			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.67366	100.00000	5.65992			0.00	0	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	14.00053	100.00000	13.95585			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.68495	100.00000	14.63809			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	19.11463	100.00000	19.06831			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	2.32393	100.00000	2.31830			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	4.52100	100.00000	4.51245			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.28871	100.00000	19.24198			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.55489	100.00000	17.51236			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.83635	100.00000	10.81011			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.83635	100.00000	10.81011			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.10167	100.00000	13.06993			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.35237	100.00000	11.32486			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	23.32746	100.00000	23.27095			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	16.26052	100.00000	16.22112			0.00	0	0.00
BCP58U	On	23/07/2012			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP59U	On	17/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP60U	On	07/09/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	3.51817	100.00000	3.51043			0.00	0	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	8.42349	100.00000	8.40751			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.40578	100.00000	9.38793			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.82474	100.00000	9.80299			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	32.63040	100.00000	32.55135			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	56.46937	100.00000	56.33258			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	30.79837	100.00000	30.72377			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	29.78767	100.00000	29.71550			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	57.06576	100.00000	56.92752			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	44.52394	100.00000	44.41607			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	56.66017	100.00000	56.52291			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.27055	100.00000	8.25052			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	20.77848	100.00000	20.72815			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	103.26992	100.00000	102.99231			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.14689	100.00000	11.11959			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.20679	100.00000	11.17935			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.38651	100.00000	11.35862			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.98557	100.00000	11.95621			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.58463	100.00000	12.55381			0.00	0	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	14.26199	100.00000	14.22706			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.65737	100.00000	8.63641			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.23755	100.00000	9.21516			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.39577	100.00000	9.37301			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.86215	8.00000	105.83869			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.87045	100.00000	9.84654			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.71433	100.00000	10.68837			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	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	31.30583	100.00000	31.23617			0.00	0	3,600,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	105.31147	100.00000	105.02453			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	27.54717	1,000.00000	27.34082			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.83400	100.00000	12.80291			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.19265	100.00000	7.17523			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.15926	100.00000	8.13949			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.85550	100.00000	12.82435			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.21014	100.00000	13.17814			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.85493	100.00000	13.82137			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.54158	100.00000	16.50151			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.43719	100.00000	15.39980			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	58.47751	100.00000	58.33584			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	56.51788	100.00000	56.38097			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	73.52219	100.00000	73.37887			0.00	0	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	39.58279	100.00000	39.45921			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.11571	100.00000	7.09846			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	97.04459	100.00000	96.79512		100,000,000,000.00	1,000,000	500,000.00	
CBL06	On	02/11/2014	Spot Bond			100.00000	28.66188	100.00000	28.59880			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.14300	100.00000	19.10086			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.37758	100.00000	14.34237			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.97823	100.00000	31.90077			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.27638	100.00000	16.24055			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.73173	8.00000	61.71857			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28862	100.00000	0.28792			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.81201	8.00000	59.79912			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	19.09406	100.00000	19.03444			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.45656	100.00000	12.42914			0.00	0	6,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.15176	100.00000	13.12265			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.44644	100.00000	12.41890		200,000,000,000.00	2,000,000	1,700,000.00	
CCT03	On	15/03/2025	Spot Bond			100.00000	14.54111	100.00000	14.50911		11,600,000,000,000.00	116,000,000	29,800,000.00	
CGR10	On	08/12/2016	Spot Bond			100.00000	14.02324	100.00000	13.98927			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.32156	12.05000	100.30009			0.00	0	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	65.39861	100.00000	65.24018			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	27.48227	100.00000	27.41496			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	20.93282	100.00000	20.88155			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.77057	100.00000	91.54229			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	85.52211	100.00000	85.32685			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	59.94237	100.00000	59.79716			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.50627	100.00000	32.42752			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	58.03318	100.00000	57.89260			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	58.03318	100.00000	57.89260			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	58.03318	100.00000	57.89260			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	42.76903	100.00000	42.66541			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	58.05898	100.00000	57.91834			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	57.80099	100.00000	57.66097			0.00	0	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	57.59459	100.00000	57.45507			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	62.13894	100.00000	61.98841			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.28757	100.00000	20.23842			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	56.53296	100.00000	56.39600			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.13675	100.00000	20.08797			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	39.69528	100.00000	39.59912			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	39.44646	100.00000	39.35090			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.93393	100.00000	20.88322			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	42.91207	100.00000	42.80812			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	42.66038	100.00000	42.55704			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	43.44063	100.00000	43.33539			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	58.11059	100.00000	57.96981			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	57.92999	100.00000	57.78965			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.94408	100.00000	39.84732			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	51.02281	100.00000	50.91050			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.11185	13.64000	103.07468			0.00	0	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	47.36895	100.00000	47.26468			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.84515	100.00000	44.73651			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	91.21095	100.00000	90.98956			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.19668	100.00000	30.12352			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	41.11705	100.00000	41.01745			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	41.11705	100.00000	41.01745			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.75422	100.00000	65.59318			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.55780	100.00000	18.51284			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	93.41178	100.00000	93.17941			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.71196	100.00000	13.67875			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.52211	100.00000	13.48935			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.22730	100.00000	37.13712			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.22730	100.00000	37.13712			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.22730	100.00000	37.13712			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.22258	100.00000	37.13240			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.22730	100.00000	37.13712			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.22730	100.00000	37.13712			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.60705	100.00000	13.57408			0.00	0	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	37.22730	100.00000	37.13712			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.94234	100.00000	90.72161			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	56.30763	100.00000	56.17122			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	56.65010	100.00000	56.51286			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	56.42850	100.00000	56.29180			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	56.42850	100.00000	56.29180			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.47410	100.00000	32.39456			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.11652	100.00000	11.08959			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66703	100.00000	66.66702			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66703	100.00000	66.66702			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.67363	100.00000	13.64051			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.44336	100.00000	10.42037			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.67363	100.00000	13.64051			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.63940	100.00000	10.61362			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	34.53624	100.00000	34.45257			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	36.04605	100.00000	35.95873			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	95.35967	100.00000	95.12245			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	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	101.06747	2.76000	101.05986			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.27379	100.00000	13.24164			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.49600	2.76000	106.47404			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.01615	8.25000	102.99364			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	36.05871	100.00000	35.97136			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.67363	100.00000	13.64051			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.67363	100.00000	13.64051			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.53000	100.00000	4.51944			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.00322	2.40000	110.98145			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.89486	100.00000	13.86120			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	57.59297	100.00000	57.45345			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	57.90419	100.00000	57.76391			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	58.64206	100.00000	58.50000			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	42.11941	100.00000	42.01738			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.00309	8.52000	101.97984			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	19.62049	100.00000	19.57296			0.00	0	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			100.00000	19.53348	100.00000	19.48616			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	101.96140	8.64500	101.93783			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	101.96140	8.64500	101.93783			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	35.63581	100.00000	35.54947			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	37.32744	100.00000	37.23702			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.92045	100.00000	11.89407			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.64948	100.00000	10.62368			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.53834	100.00000	11.51039			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	58.26873	100.00000	58.12757			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	58.28966	100.00000	58.14846			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	16.70952	100.00000	16.66859			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	16.70952	100.00000	16.66859			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	38.02651	100.00000	37.95123			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	60.96949	100.00000	60.82179			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	63.06528	100.00000	62.91082			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	63.06528	100.00000	62.91082			0.00	0	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	15.22851	100.00000	15.19836			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.66691	100.00000	1.66287			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	59.07705	100.00000	58.93393			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.62930	100.00000	10.60825			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.69747	100.00000	9.67398			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.57712	9.35000	103.55111			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.57712	9.35000	103.55111			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.67398	100.00000	9.65054			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.67398	100.00000	9.65054			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.93868	100.00000	15.90007			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.54814	100.00000	15.51047			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.54814	100.00000	15.51047			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.54814	100.00000	15.51047			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.54814	100.00000	15.51047			0.00	0	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	15.54814	100.00000	15.51047			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	15.71961	100.00000	15.68152			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.10732	100.00000	9.08525			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.10732	100.00000	9.08525			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.10732	100.00000	9.08525			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.10732	100.00000	9.08525			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.10732	100.00000	9.08525			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.15868	100.00000	9.13648			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.83080	9.65000	102.80447			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	29.99613	100.00000	29.92346			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	55.08587	100.00000	54.91388			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	27.95976	100.00000	27.89202			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	27.95976	100.00000	27.89202			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.94483	100.00000	1.93876			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.05935	100.00000	11.03256			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.62255	100.00000	12.59197			0.00	0	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	9.28772	100.00000	9.26522			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.23561	100.00000	9.21325			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.28772	100.00000	9.26522			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.81554	100.00000	1.80987			0.00	0	5,000,000.00
CLN276	On	24/05/2017			100.00000	10.33741	100.00000	10.30514			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.79859	100.00000	1.79297			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.26688	100.00000	9.24444			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.89317	100.00000	18.84740			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.22581	100.00000	11.19076			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.29588	100.00000	17.24188			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.11484	100.00000	9.08639			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	5.91135	100.00000	5.89090			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	21.45905	100.00000	21.41130			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	21.45905	100.00000	21.41130			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	58.01134	100.00000	57.88295			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	59.15997	100.00000	59.01665			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	59.13335	100.00000	58.99009			0.00	0	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	92.39576	100.00000	92.18025			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	87.69296	100.00000	87.48738			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	59.12003	100.00000	58.97681			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.95281	100.00000	60.81865			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	65.18127	100.00000	65.02163			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	65.18127	100.00000	65.02163			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.92462	100.00000	8.90276			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	57.88719	100.00000	57.75908			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	57.90029	100.00000	57.77214			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	59.13335	100.00000	58.99009			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	59.13335	100.00000	58.99009			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.21020	100.00000	14.17577			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	60.06654	100.00000	59.93360			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.82474	100.00000	9.80299			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	85.81705	100.00000	85.61977			4,257,000,000,000.00	42,570,000	12,570,000.00
CLN95	On	20/09/2012	Spot Bond			100.00000	85.85630	100.00000	85.65893			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	85.83947	100.00000	85.64215			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	118.98738	100.00000	118.69825			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	85.87592	100.00000	85.67850			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.04182	100.00000	10.02241			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.04182	100.00000	10.02241			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.75283	100.00000	10.72679			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.18437	100.00000	10.15971			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.49614	100.00000	9.47315			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	54.52682	100.00000	69.31669			120,000,000,000.00	1,200,000	600,000.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.60037	100.00000	9.57710			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	18.48741	100.00000	18.44672			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	59.23457	100.00000	59.10347			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.55355	100.00000	10.53019			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.28987	100.00000	13.26045			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	17.28939	100.00000	17.25112			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.87491	100.00000	13.84436			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.93777	100.00000	73.79749			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.30674	5.86800	102.29076			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.87339	7.17500	100.85390			0.00	0	1,000,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.60735			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	84.97604	100.00000	84.78423			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	62.16056	100.00000	62.02261			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	97.91933	100.00000	97.66499			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	59.64078	100.00000	59.50842			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	68.56667	100.00000	68.56667			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	84.93476	100.00000	84.74303			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	84.93476	100.00000	84.74303			0.00	0	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	84.19710	100.00000	84.00831			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01986	100,000.00000	0.01856			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	9.17472	100.00000	9.13437			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.03323	100.00000	49.92189			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	19.48888	100.00000	19.44575			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.60267	100.00000	13.57240		26,400,000,000,000.00	264,000,000	78,300,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	13.58545	100.00000	13.55523		49,580,000,000,000.00	495,800,000	162,000,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	81.20252	100.00000	99.72603			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	19.53697	100.00000	19.49349		3,200,000,000,000.00	32,000,000	16,000,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	15.27654	100.00000	15.23954		40,000,000,000.00	400,000	200,000.00	
EGL01	On	31/07/2012	Spot Bond			100.00000	98.46299	100.00000	98.20658			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.81175	100.00000	13.77937		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			2.55000	102.30574	2.55000	102.28526		91,800,000,000.00	36,000,000	18,000,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	15.45110	100.00000	15.41672			0.00	0	600,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.16790	100.00000	14.13671			0.00	0	800,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.36635	8.00000	117.34133			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.84672	100.00000	13.81317			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	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	99.18478	100.00000	98.91599			0.00	0	0.00
EQ178U	On	13/09/2012			100.00000	88.04449	100.00000	87.83878			0.00	0	0.00
EQ179U	On	13/09/2012			100.00000	88.03382	100.00000	87.82813			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	24.67291	100.00000	24.61537		40,000,000,000.00	0.00	400,000	200,000.00
EQS02	On	01/07/2015			100.00000	21.11595	100.00000	21.06946			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	16.33051	100.00000	16.29095		160,000,000,000.00	0.00	1,600,000	800,000.00
EQS05	On	25/04/2017			100.00000	1.98085	100.00000	1.97460			0.00	0	0.00
ERS3A7	On	17/11/2012			100.00000	93.07296	100.00000	92.84257			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	23.46434	100.00000	23.40750			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	93.34690	100.00000	93.11584			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	22.81814	100.00000	22.76287			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	93.46105	100.00000	93.22970			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	23.61347	100.00000	23.55626			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	42.76015	100.00000	42.65656			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	22.27136	100.00000	22.21741			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	14.01714	100.00000	13.98318			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	42.78331	100.00000	42.67967			0.00	0	0.00
ES15	On	30/08/2015			100.00000	17.74406	100.00000	17.70500		10,540,000,000,000.00	0.00	105,400,000	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	102.09701	9.25000	102.07178			19,011,959,750,000.00	055,347,000	644,904,910.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.66276	10.00000	104.63471			10,400,000,000,000.00	040,000,000	274,612,290.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.16905	7.85000	102.14756			1,458,530,000,000.00	185,800,000	52,037,639.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.42996	7.50000	102.40948			12,166,500,000,000.00	622,200,000	1,058,498,864.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	87.19986	100.00000	86.99801			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.18070	100.00000	12.15118			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.85323	100.00000	11.82452			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	43.49172	100.00000	43.38636			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	43.68566	100.00000	43.57983			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.33774	8.37500	101.31491			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	44.65535	100.00000	44.54717			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.33511	100.00000	27.27495			0.00	0	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.41823	100.00000	9.39738			0.00	0	5,200,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	95.58235	100.00000	95.33852			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	88.35154	100.00000	88.14316			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.39649	100.00000	10.37130			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.28787	100.00000	8.26780			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.74920	100.00000	1.74492			100,000,000,000.00	1,000,000	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
FRBC21 On	21/12/2018	Spot Bond			100.00000	13.07418	100.00000	13.04524			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.43559	100.00000	9.41273			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	35.97710	100.00000	35.89320			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	49.49735	100.00000	49.38840			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	4.41372	100.00000	4.40332			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.27404	100.00000	3.26680			0.00	0	0.00
FRBI33 On	07/12/2033	Spot Bond			100.00000	3.73646	100.00000	3.72819			0.00	0	0.00
FRBN04 On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
FRBN06 On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.29965	100.00000	0.29908			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.01994	100.00000	0.01990			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.01838	100.00000	0.01834			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	30.68082	100.00000	30.61291			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	66.00994	100.00000	65.84827			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	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	34.00570	100.00000	33.93837			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	29.66137	100.00000	29.60265			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04470	100.00000	0.04459			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.00724	100.00000	10.98057			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	61.36770	100.00000	61.21903			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	14.11766	100.00000	14.08346			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	92.88027	100.00000	92.65037			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.65247	100.00000	9.62909			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.50702	100.00000	10.48156			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	30.53093	100.00000	30.45697			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.36819	100.00000	1.36339			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.40144	100.00000	1.39595			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.96276	100.00000	13.92894			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.52383	100.00000	1.52014			0.00	0	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	1.52383	100.00000	1.52014			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.52383	100.00000	1.52014			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.63771	100.00000	1.63231			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.89667	100.00000	0.89148			0.00	0	0.00
FRC126	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC127	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.03267	100.00000	1.02882			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.01435	100.00000	1.01030		4,400,000,000,000.00	44,000,000	44,000,000.00	
FRC17	On	03/06/2014			100.00000	31.18500	100.00000	31.11598			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	25.14450	100.00000	25.08293			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.25005	100.00000	17.20826			0.00	0	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	14.20659	100.00000	14.17217			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	46.56983	100.00000	46.45577			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.42605	6.90500	100.40745			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.53225	100.00000	9.50915			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	54.83255	100.00000	54.69971			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.14940	100.00000	28.08121			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.11129	100.00000	1.10856			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.64318	5.87500	102.62685			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.22828	100.00000	11.20108			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.32130	100.00000	11.29387			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.52606	100.00000	6.51154			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.93757	100.00000	21.89606			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.97863	100.00000	5.96533			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.18610	100.00000	7.17011			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	85.84229	100.00000	85.64494			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.14593	100.00000	11.12484			0.00	0	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	85.97263	100.00000	85.77634			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.11129	100.00000	1.10856			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.63724	100.00000	16.59694		140,000,000,000.00	0.00	1,400,000	700,000.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.83343	100.00000	16.79265			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.17093	100.00000	15.13418			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.86231	4.73000	104.83514			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	86.37895	100.00000	86.18173			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.37745	100.00000	15.34019			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.02934	100.00000	10.00505			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.16626	100.00000	11.13921			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.49064	100.00000	24.43131			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.69593	100.00000	12.66517			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.30318	100.00000	12.27337			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	85.56842	100.00000	85.37306			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	85.55790	100.00000	85.36255			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	59.03159	100.00000	58.91472			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	59.03753	100.00000	58.92065			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	59.06127	100.00000	58.94434			0.00	0	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	57.46559	100.00000	57.32638			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.75949	100.00000	10.73819			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.11634	100.00000	15.08641			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.74817	100.00000	10.72689			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.07936	100.00000	19.04159			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.68840	100.00000	15.65735			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.92419	100.00000	43.81778			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	47.09058	100.00000	46.97650			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	44.02826	100.00000	43.92161			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	47.20266	100.00000	47.08831			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	44.28446	100.00000	44.17717			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	44.36452	100.00000	44.25704			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	45.20516	100.00000	45.09564			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	46.23793	100.00000	46.12592			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.88642	100.00000	46.77284			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.88516	100.00000	19.83879			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.36268	100.00000	41.26247			0.00	0	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	24.76814	100.00000	24.70748			20,000,000,000.00	200,000	100,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.16200	100.00000	16.11154			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.00466	100.00000	12.97281			240,000,000,000.00	2,400,000	1,200,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.76034	100.00000	9.72987			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.65801	100.00000	8.63704			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28247	100.00000	0.28159			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	4.00500	100.00000	3.99609			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.85785	100.00000	8.83615			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.30747	100.00000	4.29732			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	99.24594	100.00000	98.98199			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.61925	100.00000	9.59595			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.80851	100.00000	96.55172			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	39.02048	100.00000	38.92595			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	39.57746	100.00000	39.48158			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.89784	2.00000	103.87852			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.97697	100.00000	56.83894			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.78016	100.00000	56.60289			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.90669	100.00000	0.90313			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.76516	100.00000	1.75965			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	55.03213	100.00000	54.86031			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.34808	100.00000	54.17840			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00280	100.00000	0.00279			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.89684	100.00000	9.86594			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.68955	100.00000	1.68428			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.03072	100.00000	28.93807			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.37609	100.00000	17.32184			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.60827	100.00000	27.54750			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.88257	100.00000	21.83440			0.00	0	2,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.98704	9.00000	98.96047			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.66346	8.00000	104.63843		768,000,000,000.00	96,000,000	24,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	13.65919	100.00000	13.62895			0.00	0	49,600,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.95231	9.00000	100.93610			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.56926	100.00000	11.54365			0.00	0	2,800,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.06417	100.00000	13.03510			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.76545	100.00000	9.74383			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.46921	100.00000	2.46323			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.67014	100.00000	8.72442			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.38266	9.48500	102.35674			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	67.24261	100.00000	67.09298			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	68.39936	100.00000	68.26959			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	89.70351	100.00000	89.48788			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	89.71818	100.00000	89.50250			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	89.81199	100.00000	89.59610			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	92.49530	100.00000	92.26691			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA284 On	01/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD175 On	11/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.26146	100.00000	7.24884			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.05789	100.00000	9.04092			0.00	0	0.00
GRN1A10 On	18/11/2012	Spot Bond			100.00000	92.41560	100.00000	92.18741			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	92.55222	100.00000	92.32370			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	92.60916	100.00000	92.38049			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012	Spot Bond			100.00000	92.81411	100.00000	92.58494			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.33559	100.00000	21.28391			200,000,000,000.00	2,000,000	1,000,000.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.82064	100.00000	11.79200			0.00	0	700,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.83833	100.00000	6.82158			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.83263	100.00000	9.80881			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.42607	100.00000	10.40053			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.16697	100.00000	10.14235			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	100.37664	100.00000	100.10681				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	100.37664	100.00000	100.10681				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	103.51341	100.00000	103.23514				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	108.50633	100.00000	108.21465				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	46.18350	100.00000	46.07039				0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.18751	100.00000	15.15031				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.94518	100.00000	16.90369				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	100.45535	100.00000	100.18531				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	46.39053	100.00000	46.27692				0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.59492	100.00000	15.55672				0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.35260	100.00000	17.31010				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2012	Spot Bond				100.00000	100.55701	100.00000	100.28670			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	46.76319	100.00000	46.64866			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.11873	100.00000	16.07925			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.87640	100.00000	17.83263			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	100.91775	100.00000	100.64646			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	47.26006	100.00000	47.14432			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.75894	100.00000	16.71790			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	101.36047	100.00000	101.08799			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	102.01635	100.00000	101.74212			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.18212	100.00000	14.15057			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.96579	100.00000	5.95259			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.96073	100.00000	5.94753			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.32961	100.00000	13.29994			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.32960	100.00000	13.29994			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.45098	2.00000	100.40078			400,000,000.00	200,000	420,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.49240	2.25000	100.43758			2,875,500,000,000.00	278,000,000	580,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.04064	2.50000	103.44580			1,000,000,000,000.00	400,000,000	200,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.66946	100.00000	15.63973			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	94.78449	100.00000	94.54514			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	86.94000	100.00000	86.73875			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	88.11976	100.00000	87.91291			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.89316	100.00000	23.84057			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	58.95718	100.00000	58.81435			160,000,000,000.00	1,600,000	800,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.74544	100.00000	16.70488			480,000,000,000.00	4,800,000	2,400,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.88053	100.00000	15.84206			20,000,000,000.00	200,000	100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	56.67253	100.00000	56.53524			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	40.34208	100.00000	40.24435			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.23488	100.00000	28.16648			0.00	0	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.87920	100.00000	34.80243			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.98814	100.00000	16.95074			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.91763	100.00000	13.88699			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.90067	100.00000	31.83006			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.55276	100.00000	30.47793			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.29739	1.75000	106.27834			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.30374	8.27000	103.28074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	15.94407	100.00000	15.90544			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.67497	100.00000	2.66849			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.83824	100.00000	4.82747			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	4.00500	100.00000	3.99609			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.44026	100.00000	16.38892			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.91591	100.00000	9.88495		4,620,000,000,000.00	46,200,000	2,100,000.00	
IBL39	On	02/04/2018	Spot Bond			8.76500	102.41950	8.76500	102.39549			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.38447	100.00000	17.33019		400,000,000,000.00	4,000,000	2,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	10.50702	100.00000	10.47422			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	57.05893	100.00000	56.93333			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.10471	100.00000	16.06907			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.10471	100.00000	16.06907			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.24999	5.00000	102.23612			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.69637	100.00000	3.68342		202,300,000,000,000.00	023,000,000	780,000,000.00	
IDW002	On	30/06/2016	Spot Bond			100.00000	3.69637	100.00000	3.68342		261,300,000,000,000.00	613,000,000	515,000,000.00	
IFM01	On	31/03/2016	Spot Bond			100.00000	20.03808	100.00000	19.99374			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.87619	100.00000	20.82562			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.87619	100.00000	20.82562			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	10.07823	100.00000	10.04677			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.82441	100.00000	7.80545			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.01266	100.00000	21.96420			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	56.18554	100.00000	56.06186			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.65167	100.00000	14.61618			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		33,700,000,000,000.00	337,000,000	337,000,000.00	
IND242	On	16/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.92597	100.00000	62.77353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	14.30991	100.00000	14.27525			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.64951	100.00000	15.61160			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.58907	100.00000	14.55373			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	77.31065	100.00000	77.15634			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.79245	100.00000	86.58824			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.99866	100.00000	8.97686			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.01330	100.00000	23.95513			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.84948	100.00000	9.82561			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	87.57138	100.00000	87.36580			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	86.32405	100.00000	86.12423			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	80.59701	100.00000	80.35714			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.11134	6.50000	100.09961			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	54.81057	100.00000	54.63944			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	48.86649	100.00000	48.71393			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	83.13253	100.00000	82.88288			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	81.89911	100.00000	81.65680			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	83.28858	100.00000	83.04290			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.64479	100.00000	11.60498			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	96.89197	100.00000	96.64160			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	65.07619	100.00000	64.91854			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	44.45958	100.00000	44.35187			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	44.45958	100.00000	44.35187			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.95570	100.00000	44.84560			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.82472	100.00000	33.74278			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	98.20125	100.00000	97.94484			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.32225	100.00000	22.26818			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.32245	100.00000	23.26595			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.98658	100.00000	41.88486			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	14.12531	100.00000	16.75995			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	9.58823	100.00000	10.68644			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	7.70989	100.00000	8.16112			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.16430	8.80000	102.14026			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	34.11354	100.00000	34.03845			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.13485	100.00000	13.10303			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.70092	100.00000	13.67077		5,000,000,000,000.00	50,000,000	13,700,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	23.66288	100.00000	23.60555			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.07519	100.00000	17.03383			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.27467	100.00000	19.23201			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.61810	100.00000	9.59481		440,000,000,000.00	4,400,000	2,200,000.00	
IV016	On	06/12/2021	Spot Bond			100.00000	0.02840	100.00000	0.02833			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.23818	2.75000	101.23057		2,200,000,000.00	800,000	400,000.00	
IV019	On	31/03/2028	Spot Bond			2.60000	103.14140	2.60000	103.12048			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.70597	100.00000	9.67567		500,000,000,000.00	5,000,000	2,500,000.00	
IV023	On	11/07/2022	Spot Bond			100.00000	0.03034	100.00000	100.00000		4,000,000,000,000.00	40,000,000	40,000,000.00	
IV04	On	31/03/2013	Spot Bond			100.00000	63.48159	100.00000	63.34110			0.00	0	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	56.36806	100.00000	56.23151			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.95032	100.00000	16.91301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	11.79879	100.00000	11.77020			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.78940	2.60000	101.76551			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.90752	100.00000	55.77208			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.91062	100.00000	8.88904			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	25.20582	100.00000	25.14409			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On	30/04/2013			100.00000	67.51415	100.00000	67.35059			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	67.11706	100.00000	66.95447			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	73.48918	100.00000	73.32565			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	69.27528	100.00000	69.12361			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	70.18377	100.00000	70.02759			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	60.76557	100.00000	60.63109			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	99.90286	100.00000	99.64270			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.89143	100.00000	15.85644			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	45.63140	100.00000	45.51964			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.57672	100.00000	15.53899			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	89.50640	100.00000	89.29678		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	66.28412	100.00000	66.12179			380,000,000,000.00	3,800,000	1,900,000.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.48287	100.00000	31.40576			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	92.88688	100.00000	92.65583			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.52170	100.00000	57.38235			0.00	0	2,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.56089	100.00000	23.50381			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	82.52028	100.00000	82.33690			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.49990	100.00000	19.45267			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.43131	100.00000	16.37946			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	65.70200	100.00000	65.54109			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	65.92196	100.00000	65.76051			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.40093	100.00000	32.32157			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	81.30535	100.00000	99.72603			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	91.47230	100.00000	91.24919			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.90916	100.00000	31.83101			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	62.53152	100.00000	62.38003			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.27425	100.00000	30.20090			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.37431	100.00000	26.31041			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.35328	100.00000	17.31124			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.90392	8.00000	101.88208			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.98173	100.00000	86.77990			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.55329	100.00000	21.50107			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.39858	100.00000	16.36228			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.39858	100.00000	16.36228			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.23923	100.00000	3.23206			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	7.90955	100.00000	7.89214			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.78207	100.00000	7.76494			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.30109	8.59000	102.27758			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.19864	9.34000	100.17379			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.21257	10.01000	100.18597			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.55753	100.00000	22.50760		37,920,000,000,000.00	379,200,000	102,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.36799	100.00000	12.33803			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.57296	100.00000	7.55462			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.98490	100.00000	10.95830			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	18.04918	100.00000	18.00945			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.77518	100.00000	18.71657			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.01522	8.78500	100.99149			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.92584	8.00000	100.90421			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	27.93025	100.00000	32.95175			0.00	0	3,050,600.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.31742	100.00000	21.94846		3,880,000,000,000.00	0.00	38,800,000	11,200,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.68848	100.00000	16.71620			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	41.55918	100.00000	41.46720			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07331	100.00000	0.07313			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07331	100.00000	0.07313			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.97414	100.00000	6.95724			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.06083	100.00000	7.04373			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.14753	100.00000	7.13021			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.21688	100.00000	7.19940			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.33247	100.00000	7.31471			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	7.39027	100.00000	7.37237			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.45962	100.00000	7.44155			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.63301	100.00000	7.61452			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.74861	100.00000	7.72984			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.87576	100.00000	7.85668			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.99135	100.00000	7.97199			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.04915	100.00000	8.02964			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.74270	100.00000	8.72151			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.55184	100.00000	9.52870			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07331	100.00000	0.07313			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07331	100.00000	0.07313			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	32.09836	100.00000	32.01975			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	16.21103	100.00000	16.17133			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.79201	100.00000	9.76829		1,000,000,000,000.00	10,000,000	5,000,000.00	
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.63885	100.00000	1.63488			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	88.33058	100.00000	88.12225		180,000,000,000.00	1,800,000	900,000.00	
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.56340	100.00000	20.51814			0.00	0	12,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.76801	100.00000	13.73466			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.30227	100.00000	15.26858			0.00	0	6,900,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01994	100.00000	0.01990			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	67.30898	100.00000	67.14413			40,000,000,000.00	400,000	200,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.25856	100.00000	21.21151			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.83372	100.00000	18.78759			320,000,000,000.00	3,200,000	1,600,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.63394	100.00000	9.61034			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.82534	100.00000	33.75088			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.46797	100.00000	27.40143			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.50678	100.00000	16.47045			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.63588	100.00000	10.61011			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	67.53784	100.00000	67.37951			440,000,000,000.00	4,400,000	2,200,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	66.00781	100.00000	65.84615			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	59.90550	100.00000	59.76039			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	97.99422	100.00000	97.73836			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.91425	100.00000	22.87089			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.12411	100.00000	38.05197			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.85463	100.00000	21.81328			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.72592	100.00000	20.68671			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.47213	100.00000	17.42980			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	58.98874	100.00000	58.84584			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	57.16797	100.00000	57.02948			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.99388	100.00000	56.85581		280,000,000,000.00	2,800,000	1,400,000.00	
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.99388	100.00000	56.85581			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.99388	100.00000	56.85581		840,000,000,000.00	8,400,000	1,400,000.00	
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.32254	100.00000	16.28300			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.78805	100.00000	15.74980			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.46230	100.00000	17.41954			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.02616	100.00000	16.98492			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.58875	100.00000	9.57061			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.40530	100.00000	13.37282			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.44457	100.00000	9.42670			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.73720	100.00000	12.70600			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.49838	100.00000	13.46533			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.66506	100.00000	12.63404			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	3.51844	100.00000	2.80786			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	85.76575	100.00000	85.63541			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	36.45845	100.00000	36.37013			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.76893	100.00000	28.71197			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.67594	100.00000	28.61917			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.13836	100.00000	9.09773			0.00	0	0.00
NED10	On	15/08/2012			100.00000	93.55035	100.00000	93.31590			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.46076	100.00000	20.41573			0.00	0	700,000.00
NED12A	On	14/12/2012			100.00000	86.72654	100.00000	86.52578			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	73.97755	100.00000	73.83528			0.00	0	0.00
NED6	On	20/09/2013			100.00000	47.09695	100.00000	46.99329			0.00	0	330,000.00
NED8	On	08/02/2014			100.00000	38.07220	100.00000	37.98747			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.54578	100.00000	7.52750			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.44344	100.00000	17.40504			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.15607	100.00000	12.12663			0.00	0	0.00
NET41	On	16/02/2013			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
NET43	On	13/07/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
NET44	On	16/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.77003	100.00000	8.74947			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20NOn	24/07/2020	Spot Bond			100.00000	13.82015	100.00000	13.78939			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.93833	100.00000	11.90941			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	100.96086	6.82500	100.94229			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	100.92719	6.58500	100.90928			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	58.08248	100.00000	57.94178			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	10.20090	100.00000	10.16905			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.16499	100.00000	12.13553			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	100.97488	6.92500	100.95604			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	58.08248	100.00000	57.94178			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	10.20090	100.00000	10.16905			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.39166	100.00000	12.36163			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.03097	7.32500	101.01104			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	58.08248	100.00000	57.94178			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	10.20090	100.00000	10.16905			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	91.71250	100.00000	91.48827			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	61.97151	100.00000	61.82139			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	91.84779	100.00000	91.62322			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	62.19296	100.00000	62.04229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7On	22/11/2012	Spot Bond			100.00000	91.91544	100.00000	91.69071			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	62.46975	100.00000	62.31842			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	62.82959	100.00000	62.67739			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.11372	100.00000	10.08922			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.15569	8.21500	101.13333			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	48.63374	100.00000	48.52032			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.87842	100.00000	33.80385		24,560,000,000,000.00	245,600,000	122,000,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	13.97045	100.00000	13.93953		620,000,000,000.00	6,200,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.44038	100.00000	14.40860			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.77902	100.00000	6.76313			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.47465	100.00000	13.44483		460,000,000,000.00	4,600,000	6,100,000.00	
NTC08 On	13/07/2012	Spot Bond			100.00000	76.89500	100.00000	99.72677			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.67917	100.00000	65.51832			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.07354	100.00000	30.99744			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.94235	100.00000	30.86656			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.53597	100.00000	2.52983			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.28940	100.00000	13.73247			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.33540	100.00000	13.79067			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.36300	100.00000	13.82559			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.02534	100.00000	14.66369			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.76129	100.00000	15.59492			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.36095	100.00000	21.41505			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.90165	100.00000	16.86425		34,400,000,000,000.00	344,000,000	90,500,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	97.86542	100.00000	97.61057			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	65.86451	100.00000	65.70495			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	32.73071	100.00000	32.65142			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	65.77691	100.00000	65.61757			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	32.49430	100.00000	32.41558			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.62418	100.00000	13.59118			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	97.63178	100.00000	97.37950			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	98.02505	100.00000	97.77175			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.11516	100.00000	11.09413			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	16.71431	100.00000	16.67381			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.88631	100.00000	3.87690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02 On 13/06/2013 Spot Bond			100.00000	53.39109	100.00000	53.22257			0.00	0	0.00
PMM03 On 27/09/2012 Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
PNP03 On 21/02/2013 Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
PNP05 On 21/08/2012 Spot Bond			100.00000	92.97110	100.00000	92.74155			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	28.21796	100.00000	28.14960			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	73.70894	100.00000	73.56747			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	86.49385	100.00000	86.29409			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	57.98132	100.00000	57.84086			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	58.13802	100.00000	57.99717			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	39.95294	100.00000	39.85615			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	86.53644	100.00000	86.33659			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	28.36175	100.00000	28.29305			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	73.86863	100.00000	73.72684			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	58.39916	100.00000	58.25769			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	40.02489	100.00000	39.92793			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	86.61097	100.00000	86.41095			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	28.68316	100.00000	28.61368			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	58.86922	100.00000	58.72661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	86.80264	100.00000	86.60217			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	29.03841	100.00000	28.96806			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	59.28706	100.00000	59.14343			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	30.51265	100.00000	30.43873			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	83.28460	100.00000	83.09785			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	83.30509	100.00000	83.11832			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	83.38712	100.00000	83.20015			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.15481	100.00000	17.11705			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00185	100.00000	0.00184			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.88000	126.15273	5.94500	125.92234		298,810,973,322,960.00	818,192,742	19,893,109,221.00	
R158P	On	15/09/2015			100.00000	7.62436	100.00000	7.60758			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.38860	100.00000	3.38114			0.00	0	0.00
R179	On	01/08/2013			100.00000	52.72050	100.00000	52.60318			0.00	0	0.00
R186	On	21/12/2026			7.79000	123.86942	7.86500	123.09960		256,538,326,462,750.00	931,749,225	12,781,749,724.00	
R187P	On	21/12/2026			100.00000	0.00082	100.00000	0.00082			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00037	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013			219.24064	78.04997	219.21604	77.73102		491,699,752,953,600.00	242,740,000	2,055,319,500.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.97000	257.53342	1.97000	257.48579			566,276,500,000.00	287,450,000	150,386,000.00
R201	On	21/12/2014	Spot Bond			4.98000	109.08197	5.04500	108.91173			51,128,988,347,400.00	266,865,130	2,729,057,672.00
R202	On	07/12/2033	Spot Bond			2.40000	188.34210	2.40000	188.30508			5,002,272,120,000.00	084,280,050	1,128,975,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.35580	8.00000	99.30015			24,608,000,000,000.00	076,000,000	1,561,100,000.00
R203	On	15/09/2017	Spot Bond			6.37000	110.85270	6.44500	110.49189			98,999,146,624,560.00	541,467,288	7,297,407,235.00
R204	On	21/12/2018	Spot Bond			6.67500	107.31870	6.76500	106.81626			103,887,901,100,850.00	563,730,502	5,131,855,501.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.95610	8.75000	100.88750			3,447,500,000,000.00	394,000,000	286,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.16989	100.00000	26.10650			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05000	103.46858	5.11500	103.35899			37,693,795,900,000.00	464,118,000	3,060,178,380.00
R207	On	15/01/2020	Spot Bond			6.91500	101.89694	7.01000	101.32404			123,001,450,386,000.00	787,628,400	5,904,631,400.00
R208	On	31/03/2021	Spot Bond			7.05000	99.97468	7.13500	99.41736			159,533,844,588,300.00	628,914,126	8,604,911,050.00
R209	On	31/03/2036	Spot Bond			8.38000	79.97012	8.45000	79.36366			154,870,361,000,000.00	480,950,000	11,366,573,600.00
R210	On	31/03/2028	Spot Bond			2.41000	141.96090	2.41000	141.93295			3,407,740,000,000.00	414,000,000	443,750,000.00
R211	On	31/01/2017	Spot Bond			0.70000	121.38407	0.70000	121.36580			1,797,600,000,000.00	568,000,000	1,792,280,967.00
R212	On	31/01/2022	Spot Bond			1.95000	120.01785	1.95000	119.99568			4,380,870,000,000.00	246,600,000	1,290,767,525.00
R213	On	28/02/2031	Spot Bond			8.24000	90.85324	8.30500	90.27573			80,194,021,577,280.00	732,284,172	2,807,355,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.37905	6.50000	102.36135			65,299,000,000,000.00	046,000,000	6,074,517,025.00
R222C	On	15/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	57.89747	100.00000	57.77003			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.59832	100.00000	38.51335			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.73221	100.00000	25.67557			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.15481	100.00000	17.11705			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.43654	100.00000	11.41136			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.62436	100.00000	7.60758			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.08291	100.00000	5.07172			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.38860	100.00000	3.38114			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	46.66453	100.00000	46.56125			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.10969	100.00000	31.04084			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.73979	100.00000	20.69389			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.82653	100.00000	13.79593			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.21769	100.00000	9.19728			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.14512	100.00000	6.13152			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.09675	100.00000	4.08768			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.73117	100.00000	2.72512			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.82078	100.00000	1.81675			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.21385	100.00000	1.21117			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.80923	100.00000	0.80744			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53949	100.00000	0.53830			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35966	100.00000	0.35886			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23977	100.00000	0.23924			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15985	100.00000	0.15949			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10657	100.00000	0.10633			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07104	100.00000	0.07089			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04736	100.00000	0.04726			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03158	100.00000	0.03151			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02105	100.00000	0.02100			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01403	100.00000	0.01400			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00936	100.00000	0.00933			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00624	100.00000	0.00622			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00416	100.00000	0.00415			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00277	100.00000	0.00277			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00185	100.00000	0.00184			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00123	100.00000	0.00123			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00037	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.12390	100.00000	31.04850			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.75961	100.00000	40.65979			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	10.10565	100.00000	10.07410			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	88.98758	100.00000	88.77621			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.91831	100.00000	87.71241			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.68903	100.00000	54.51829			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.48042	100.00000	54.30655			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.86510	100.00000	8.84362		220,000,000,000.00	2,200,000	1,400,000.00	
RDFC04	On	06/09/2012	Spot Bond			100.00000	89.44672	100.00000	89.23427			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	86.35816	100.00000	86.16009			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	98.64499	100.00000	98.37838			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.57277	100.00000	16.53218			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.35785	5.87500	102.34184			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	94.63337	100.00000	94.39560			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	23.10812	100.00000	23.05214			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	62.06874	100.00000	61.91838			0.00	0	0.00
RP002	On	28/02/2013			100.00000	62.42081	100.00000	62.26959			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.67043	100.00000	25.60824			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.73376	100.00000	13.70657			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28932	100.00000	0.28862			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.21017	100.00000	4.19997			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.21017	100.00000	4.19997			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	30.53537	100.00000	30.46140			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.39548	100.00000	23.34917			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	99.87195	5.25000	99.85773			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.41986	100.00000	0.41885			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.28481	100.00000	2.27927			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	62.51094	100.00000	62.38582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	101.49478	100.00000	101.23047			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.05611	100.00000	12.02943			0.00	0	5,600,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	92.28395	100.00000	92.05665			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.67029	100.00000	14.63801			4,720,000,000,000.00	47,200,000	23,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.12194	100.00000	11.09500			300,000,000,000.00	3,000,000	1,500,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.24115	8.00000	108.21796			1,440,000,000,000.00	180,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.43463	100.00000	9.26585			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.24247	100.00000	8.22250			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.60954	100.00000	19.56637			0.00	0	30,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	60.34584	100.00000	60.21229			0.00	0	3,332,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.21447	100.00000	11.18964			0.00	0	8,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.65648	5.75000	121.62164			29,900,000,000.00	5,200,000	2,600,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.52235	100.00000	41.43095			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	58.06730	100.00000	57.93879			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	60.28037	100.00000	60.14769			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.12902	100.00000	12.10232			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.18143	100.00000	24.12820			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	60.33375	100.00000	60.20022			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.35164	100.00000	8.33140			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	23.16424	100.00000	23.10812			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.09104	100.00000	22.03751			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.72305	100.00000	9.69949			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	56.50937	100.00000	56.37248			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.40704	100.00000	43.30188			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.76751	100.00000	12.73940			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.83158	100.00000	30.75689			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	12.23289	100.00000	12.20293			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39753	100.00000	0.39657			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.80566	100.00000	0.80387			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	8.29464	100.00000	8.27455			220,000,000,000.00	2,200,000	1,100,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.70478	100.00000	10.68109			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.58452	10.05000	101.55746			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00079	100.00000	0.00078			640,000,000,000.00	6,400,000	3,200,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.56000	100.00000	16.51988			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.80987	100.00000	1.80422			460,000,000,000.00	4,600,000	2,300,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.32212	100.00000	0.32111			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.76387	8.00000	106.74861			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.13618	100.00000	9.11608			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.81935	100.00000	9.79773			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	64.28470	100.00000	64.14320			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.07425	100.00000	15.04107			0.00	0	3,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	55.40450	100.00000	55.27527			2,206,400,000,000.00	22,064,000	11,032,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.96579	100.00000	5.95259			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.03911	100.00000	6.02567			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.79904	100.00000	10.77288			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	2.41004	100.00000	2.40420			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03852	100.00000	0.03842			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.11134	6.50000	100.09961			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.66956	100.00000	10.64372		14,400,000,000,000.00	144,000,000	49,000,000.00	
SHS02	On	29/06/2013	Spot Bond			100.00000	52.96843	100.00000	52.84012			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.35272	100.00000	16.31310			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.67123	8.75000	101.65525			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.65041	100.00000	50.53769			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.71086	100.00000	16.67367		1,640,000,000,000.00	16,400,000	8,200,000.00	
SMF1	On	27/06/2013	Spot Bond			100.00000	51.42442	100.00000	51.31061			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.12902	100.00000	12.10232		2,000,000,000,000.00	20,000,000	11,000,000.00	
SPDA1	On	21/08/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.25170	100.00000	6.23656			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.04886	100.00000	1.04632			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.60068	100.00000	13.57058			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.30704	100.00000	11.27135			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On	01/03/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	9.46680	100.00000	9.44387			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	1.98085	100.00000	1.97460			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.33354	100.00000	8.31204			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.53490	6.75000	101.51182			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	21.66694	100.00000	21.63290			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	99.84859	7.25000	99.77297			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.66855	100.00000	1.66334			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.46999	8.75000	98.41379			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.96262	13.50000	100.87473			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	61.47386	100.00000	61.33743			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN918	On	14/08/2012			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.18750	100.00000	22.13840			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.33427	100.00000	11.30919			0.00	0	0.00
T018	On	15/07/2014			100.00000	33.60457	100.00000	33.52979			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	33.77327	100.00000	33.69894			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	101.08999	6.27500	101.07289			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	54.41843	100.00000	54.28660			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	65.46937	100.00000	65.30902			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.62378	100.00000	6.60755			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.36209	8.00000	106.33917			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.64449	6.27000	100.62748			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.71073	100.00000	28.65389			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	43.34108	100.00000	43.20578			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.65319	100.00000	8.53546			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.90220	100.00000	8.78109			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	10.66415	100.00000	10.46023			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.43758	100.00000	9.30918			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.58303	100.00000	10.43905			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.31428	100.00000	15.10592			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	98.64499	100.00000	99.88602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	98.64499	100.00000	99.81224			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	101.07659	100.00000	100.80340			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	98.64498	100.00000	100.02130			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	98.64498	100.00000	100.29184			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.25287	100.00000	7.79694			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.69738	100.00000	8.35122			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	6.99372	100.00000	8.72075			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.58641	100.00000	9.45979			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	7.98154	100.00000	9.95249			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.16987	100.00000	15.17508			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.96970	100.00000	10.94283			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.34445	100.00000	4.33381			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9 On	18/07/2016	Spot Bond				100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond				100.00000	2.78045	100.00000	2.77364			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	2.78045	100.00000	2.77364			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond				100.00000	2.78045	100.00000	2.77364			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	2.78045	100.00000	2.77364			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	2.78045	100.00000	2.77364			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	2.78045	100.00000	2.77364			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.00000	38.53937	100.00000	38.44601			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				100.00000	23.18392	100.00000	23.13261			0.00	0	3,000,000.00
TL20 On	22/02/2020	Spot Bond				6.00000	102.28646	6.00000	102.27017			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				100.00000	11.75501	100.00000	11.72914		207,310,000,000,000.00	073,100,000	1,040,900,000.00	
TN20 On	17/09/2020	Spot Bond				100.00000	13.73594	100.00000	13.70570		76,334,400,000,000.00	763,344,000	281,512,380.00	
TN23 On	06/11/2023	Spot Bond				100.00000	12.55510	100.00000	12.52748		67,920,000,000,000.00	679,200,000	172,512,672.00	
TN25 On	19/08/2025	Spot Bond				100.00000	13.12468	100.00000	13.09548		66,800,000,000,000.00	668,000,000	168,000,000.00	
TN27 On	14/11/2027	Spot Bond				100.00000	10.15842	100.00000	10.13607		2,340,000,000,000.00	23,400,000	25,200,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	100.34862	10.00000	100.32176			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.33993	9.75000	100.31374			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.34136	100.00000	10.31470			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.42489	100.00000	14.39315			0.00	0	2,600,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	77.44844	100.00000	77.29261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	31.15740	100.00000	31.08109			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.70541	100.00000	11.67674			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.72825	100.00000	16.68773			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.75002	100.00000	14.71755			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	95.05496	100.00000	94.81370			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.10658	100.00000	43.99972			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	95.08422	100.00000	94.84290			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.16246	100.00000	44.05993			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	95.18957	100.00000	94.94797			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.58115	100.00000	44.47315			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.65739	100.00000	10.62411			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.49608	100.00000	4.48205			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.89679	100.00000	1.89086			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.53441	100.00000	17.49581		12,600,000,000,000.00	126,000,000	63,098,411.00	
WS05	On	01/08/2018	Spot Bond			100.00000	14.62957	100.00000	14.59510		8,130,000,000,000.00	81,300,000	41,300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	18.80145	100.00000	18.76006			2,840,000,000,000.00	28,400,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.70657	100.00000	11.68080			5,600,000,000,000.00	56,000,000	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.30511	100.00000	10.28243			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.11346	100.00000	10.09120			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.02828	100.00000	10.00621			12,200,000,000,000.00	122,000,000	31,900,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.91876	100.00000	39.83137			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.59139	100.00000	32.51926			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.03428	100.00000	9.01440			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.87188	100.00000	24.81684			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.32714	100.00000	20.28239			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.06565	100.00000	7.05001			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.50950	100.00000	14.47756			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.01440	100.00000	8.99455			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28782	100.00000	0.28718			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.68533	100.00000	5.67457			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02289	100.00000	0.02285			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.68533	100.00000	5.67457			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.22941	100.00000	15.20051			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.33091	100.00000	7.31701			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.51665	100.00000	6.50428			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.51665	100.00000	6.50428			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.16444	100.00000	6.15231			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.81082	100.00000	5.79939			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.45596	100.00000	5.44523			0.00	0	0.00

Total for j-Bonds : ,268,139,410,633,700.00 ,157,294,635 104,290,658,016.00

Grand Total: 8,140,158,855,830.00 57,339,503 04,292,063,541.00