



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/07/2012

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			8.21970	8.21970	8.29290	8.29290		14.43	128,112,244.20	15,586	253,883.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,145.73280	1.14573	1,072.980	16.23	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.83280	0.00283	3.280	16.23	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			997.32580	0.99733	924.945	15.23	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.42580	0.00443	5.245	15.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			898.90630	0.89891	826.931	14.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			6.00630	0.00601	7.230	14.56	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			32.68190	0.03268	26.782	21.30	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,039.78190	1.03978	1,107.082	21.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			52.52020	0.05252	43.356	19.46	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			759.62020	0.75962	823.656	19.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			44.75970	0.04476	36.656	20.07	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			851.85970	0.85186	916.956	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			38.22280	0.03822	31.217	20.68	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			945.32280	0.94532	1,011.517	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			107.97730	0.10798	88.425	16.80	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			415.07730	0.41508	468.725	16.80	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			80.97730	0.08098	66.713	17.80	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			538.07730	0.53808	597.013	17.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			73.98870	0.07399	60.960	18.13	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			581.08870	0.58109	641.260	18.13	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			161.38060	0.16138	133.518	15.61	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			268.48060	0.26848	313.818	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			131.83670	0.13184	108.467	16.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			338.93670	0.33894	388.767	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			119.26410	0.11926	97.884	16.50	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			376.36410	0.37636	428.184	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			246.39760	0.24640	203.145	14.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			153.49760	0.15350	183.445	14.43	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			221.04140	0.22104	182.926	14.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			178.14140	0.17814	213.226	14.72	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			216.21700	0.21622	179.123	14.78	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			183.31700	0.18332	219.423	14.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			442.27760	0.44228	384.533	13.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			49.37760	0.04938	64.833	13.82	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			368.80460	0.36880	315.644	14.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			75.90460	0.07590	95.944	14.02	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			303.39770	0.30340	255.125	14.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			110.49770	0.11050	135.425	14.23	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			801.84510	0.80185	731.305	14.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			8.94510	0.00895	11.605	14.33	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			615.05210	0.61505	547.510	13.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			22.15210	0.02215	27.810	13.86	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			570.23480	0.57023	503.776	13.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			27.33480	0.02733	34.076	13.74	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.32750	8.32750	8.40050	8.40050		15.78	6,920,152.50	831	54,425.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			114.01660	0.11402	103.632	21.06	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,213.51660	1.21352	1,276.132	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			58.08900	0.05809	53.028	24.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,057.58900	2.05759	2,125.528	24.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			33.42070	0.03342	28.559	26.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,732.92070	2.73292	2,801.059	26.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			221.42120	0.22142	200.255	17.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			620.92120	0.62092	672.755	17.97	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			180.75650	0.18076	163.704	18.88	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			780.25650	0.78026	836.204	18.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			164.03300	0.16403	148.704	19.33	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			863.53300	0.86353	921.204	19.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			515.49540	0.51550	470.087	14.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			164.99540	0.16500	192.587	14.95	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			385.65610	0.38566	348.259	15.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			285.15610	0.28516	320.759	15.78	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			274.50020	0.27450	248.120	17.09	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			474.00020	0.47400	520.620	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			580.60230	0.58060	528.473	14.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			130.10230	0.13010	150.973	14.62	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			545.69460	0.54569	498.565	14.78	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			145.19460	0.14519	171.065	14.78	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43280	8.43280	8.50500	8.50500		16.46	3,642,969.60	432	20,300.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			119.52240	0.11952	111.849	23.75	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,164.52240	2.16452	2,229.049	23.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			103.52770	0.10353	97.083	24.70	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,448.52770	2.44853	2,514.283	24.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			287.93670	0.28794	267.725	18.83	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			882.93670	0.88294	934.925	18.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			211.58760	0.21159	196.986	20.43	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,256.58760	1.25659	1,314.186	20.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			144.04090	0.14404	134.493	22.64	0.00	0	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	18/03/2013	Foreign Exchange Future	10.20	Put			1,839.04090	1.83904	1,901.693	22.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			702.15470	0.70215	652.074	14.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			197.15470	0.19715	219.274	14.93	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			639.36990	0.63937	595.463	15.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			234.36990	0.23437	262.663	15.16	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.52940	8.52940	8.60060	8.60060		16.96	3,624,995.00	425	2,531.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			496.47650	0.49648	469.465	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			655.87650	0.65588	700.065	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			502.97930	0.50298	475.600	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			642.37930	0.64238	686.200	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			499.71450	0.49971	472.520	17.57	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			649.11450	0.64911	693.120	17.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.62610	8.62610	8.69530	8.69530		17.19	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			605.87660	0.60588	580.932	18.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			910.57660	0.91058	954.832	18.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,019.50090	1.01950	976.088	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			324.20090	0.32420	349.988	15.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94440	8.94440	9.01660	9.01660		18.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,462.02720	1.46203	1,411.877	16.44	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			445.42720	0.44543	467.477	16.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.48260	10.48260	10.55430	10.55430		21.37	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.21970	8.21970	8.29290	8.29290		14.43	0.00	0	973.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			13,451.82100	0.13452	11,073.733	16.15	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			33,161.82100	0.33162	38,103.733	16.15	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			10,797.73220	0.10798	8,843.599	16.80	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			41,507.73220	0.41508	46,873.599	16.80	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.32750	8.32750	8.40050	8.40050		15.78	83,275.00	10	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,752.72130	0.27753	25,088.442	17.05	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			46,702.72130	0.46703	51,338.442	17.05	0.00	0	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			8.43280	8.43280	8.50500	8.50500			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			18,500.00000	0.18500	25,720.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.52940	8.52940	8.60060	8.60060		16.96	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			49,647.64620	0.49648	46,946.532	17.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			65,587.64620	0.65588	70,006.532	17.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			50,297.93500	0.50298	47,559.996	17.54	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			64,237.93500	0.64238	68,619.996	17.54	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			49,971.44880	0.49971	47,251.985	17.57	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			64,911.44880	0.64911	69,311.985	17.57	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.84500	12.84500	12.91430	12.91430		12.27	128,450.00	10	13,254.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,573.43640	1.57344	1,504.326	16.12	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			9.13640	0.00914	9.326	16.12	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			797.84010	0.79784	730.907	11.68	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			33.54010	0.03354	35.907	11.68	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			119.38690	0.11939	99.712	14.63	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			655.08690	0.65509	704.712	14.63	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			63.15820	0.06316	50.084	15.65	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			998.85820	0.99886	1,055.084	15.65	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.01180	13.01180	13.07950	13.07950		13.01	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			265.46700	0.26547	240.698	15.08	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			885.96700	0.88597	928.898	15.08	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			179.14340	0.17914	162.000	16.44	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,299.64340	1.29964	1,350.200	16.44	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			347.57340	0.34757	316.542	14.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			638.07340	0.63807	674.742	14.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			299.49870	0.29950	272.258	14.65	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			769.99870	0.77000	810.458	14.65	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.17570	13.17570	13.23870	13.23870		16.90	0.00	0	1,905.00

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	13.53	Call			838.24820	0.83825	809.039	22.49	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,129.54820	1.12955	1,163.339	22.49	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10420	0.10420	0.10500	0.10500		16.80	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			146.56630	0.00147	121.739	19.18	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			646.56630	0.00647	701.739	19.18	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10570	0.10570	0.10650	0.10650		19.65	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			386.96330	0.00387	351.736	19.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			736.96330	0.00737	781.736	19.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.08740	10.08740	10.13450	10.13450		11.11	1,936,780.80	192	26,365.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			704.10060	0.70410	656.611	11.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			19.60060	0.01960	19.211	11.81	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			441.21270	0.44121	396.420	11.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			56.71270	0.05671	59.020	11.10	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			331.79840	0.33180	289.894	11.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			97.29840	0.09730	102.494	11.10	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			168.55500	0.16855	140.599	11.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			234.05500	0.23406	253.199	11.59	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			23.03860	0.02304	17.891	16.35	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,088.53860	1.08854	1,130.491	16.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			20.34880	0.02035	15.681	16.43	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,135.84880	1.13585	1,178.281	16.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.23280	10.23280	10.27940	10.27940		12.63	5,996,420.80	586	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			152.18600	0.15219	136.176	15.19	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			872.78600	0.87279	903.376	15.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			137.39420	0.13739	122.941	15.55	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			957.99420	0.95799	990.141	15.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			93.64250	0.09364	83.870	16.94	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,314.24250	1.31424	1,351.070	16.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			296.83950	0.29684	268.005	13.13	0.00	0	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	10.40	Put			417.43950	0.41744	435.204	13.13	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			184.11090	0.18411	164.922	14.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			724.71090	0.72471	752.122	14.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			160.32390	0.16032	143.480	15.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			830.92390	0.83092	860.679	15.01	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			847.49570	0.84750	800.151	12.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			68.09570	0.06810	67.351	12.04	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			333.56360	0.33356	302.209	12.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			354.16360	0.35416	369.409	12.80	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.37900	10.37900	10.42440	10.42440		13.02	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			288.31790	0.28832	267.278	14.67	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			833.91790	0.83392	858.279	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.66440	10.66440	10.70540	10.70540		13.84	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			536.17870	0.53618	521.933	14.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,030.77870	1.03078	1,057.533	14.72	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.98867	99.98867	99.97702	99.97702			0.00	0	2,062.00
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			12.98000	0.01298	1.330		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			22.98000	0.02298	11.330		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			32.98000	0.03298	21.330		0.00	0	0.00
2025	On	01/11/2012	Bond Future			101.39002	101.39002	101.37848	101.37848			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			1,388.48000	1.38848	1,400.020		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			1,378.48000	1.37848	1,390.020		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			1,368.48000	1.36848	1,380.020		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			98.12626	98.12626	98.11212	98.11212			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			122.12000	0.12212	136.260		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			112.12000	0.11212	126.260		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			102.12000	0.10212	116.260		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			99.50164	99.50164	99.48750	99.48750			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			497.50000	0.49750	511.640		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			487.50000	0.48750	501.640		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			477.50000	0.47750	491.640		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			103.56106	103.56106	103.54696	103.54696			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			556.96000	0.55696	571.060		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			546.96000	0.54696	561.060		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			536.96000	0.53696	551.060		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			105.01264	105.01264	104.99850	104.99850			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			1,008.50000	1.00850	1,022.640		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			998.50000	0.99850	1,012.640		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			988.50000	0.98850	1,002.640		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AL7T	On	02/08/2012	Index Future			460.86700	460.86700	461.76200	461.76200			0.00	0	13.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			467.32700	467.32700	468.23500	468.23500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			414.89200	414.89200	415.99100	415.99100			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			420.70700	420.70700	421.82300	421.82300			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.45700	8.45700	8.45520	8.45520		11.60	0.00	0	6,308.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			180.03970	0.18004	179.314	11.64	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			144.83970	0.14484	142.314	11.64	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.50390	8.50390	8.50170	8.50170		12.69	0.00	0	9,461.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			296.32310	0.29632	296.345	12.67	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			254.62310	0.25462	252.445	12.67	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.54900	8.54900	8.54570	8.54570		13.15	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			382.75230	0.38275	383.428	13.10	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			347.05230	0.34705	344.428	13.10	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.84800	9.84800	9.83670	9.83670		15.14	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.12010	8.12010	8.14560	8.14560		10.71	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			97.31650	0.09732	91.082	11.57	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			221.71650	0.22172	240.982	11.57	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.21050	8.21050	8.23700	8.23700		11.33	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			195.73680	0.19574	187.813	11.92	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			308.73680	0.30874	327.313	11.92	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.20040	0.20040	0.19490	0.19490			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.02420	0.02420	0.02840	0.02840			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.19890	0.19890	0.17870	0.17870			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.03130	0.03130	0.03690	0.03690			0.00	0	8,000.00
CF CANI	On	17/09/2012	Can-Do Future			0.24650	0.24650	0.22290	0.22290			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.07270	0.07270	0.08030	0.08030			0.00	0	4,800.00
CHF / R	On	17/09/2012			8.40370	8.40370	8.44440	8.44440		13.20	0.00	0	50.00
CHF / R	On	17/09/2012	8.91	Call			76.36810	0.07637	57.213	15.98	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			541.96810	0.54197	563.513	15.98	0.00	0	0.00
CHF / R	On	14/12/2012			8.53650	8.53650	8.57680	8.57680		14.69	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			201.61670	0.20162	178.687	16.90	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			664.81670	0.66482	682.187	16.90	0.00	0	0.00
DAAM	On	20/07/2012			6.52320	6.52320	6.53730	6.53730		13.37	0.00	10,000	0.00
DAAM	On	20/07/2012	6.51	Call			0.00000	0.00000	33.563	13.74	0.00	20,000	20,000.00
DAAM	On	20/07/2012	6.51	Put			0.00000	0.00000	20.363	13.74	0.00	0	0.00
DAAM	On	20/07/2012	6.59	Call			15.62120	0.01562	9.327	16.69	0.00	0	0.00
DAAM	On	20/07/2012	6.59	Put			68.32120	0.06832	76.127	16.69	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Call			13.63480	0.01363	7.925	17.06	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Put			76.33480	0.07633	84.725	17.06	0.00	10,000	0.00
DAAM	On	20/07/2012	6.61	Call			11.90610	0.01191	6.738	17.43	0.00	0	0.00
DAAM	On	20/07/2012	6.61	Put			84.60610	0.08461	93.538	17.43	0.00	0	0.00
DAAN	On	24/07/2012			8.16220	8.16220	8.20000	8.20000		12.96	0.00	0	0.00
DAAN	On	24/07/2012	8.19	Call			0.00000	0.00000	43.441	13.45	0.00	10,000	10,000.00
DAAN	On	24/07/2012	8.19	Put			0.00000	0.00000	71.241	13.45	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Call			0.00000	0.00000	39.889	13.57	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Put			0.00000	0.00000	77.689	13.57	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Call			0.00000	0.00000	36.588	13.70	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Put			0.00000	0.00000	84.389	13.70	0.00	0	0.00
DAUS	On	31/07/2012			8.17000	8.17000	8.24300	8.24300		13.56	0.00	0	0.00
DAUS	On	31/07/2012	7.40	Call			843.00000	0.84300	770.000	20.45	0.00	0	0.00
DAUS	On	31/07/2012	7.40	Put			0.00000	0.00000	0.000	20.45	0.00	0	0.00
DAUS	On	31/07/2012	7.72	Call			525.00000	0.52500	453.000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	7.72	Put			2.00000	0.00200	3.000	16.16	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			87.00000	0.08700	55.000	14.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			94.00000	0.09400	135.000	14.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			23.00000	0.02300	13.000	17.06	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			290.00000	0.29000	353.000	17.06	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.20200	8.20200	8.27500	8.27500		14.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			182.00000	0.18200	145.000	14.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			157.00000	0.15700	193.000	14.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			94.00000	0.09400	74.000	16.38	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			329.00000	0.32900	382.000	16.38	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			878.00000	0.87800	806.000	15.26	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			3.00000	0.00300	4.000	15.26	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			571.00000	0.57100	503.000	14.16	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			16.00000	0.01600	21.000	14.16	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.23390	8.23390	8.30770	8.30770		14.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			619.00000	0.61900	553.000	14.07	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			31.00000	0.03100	39.000	14.07	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			250.00000	0.25000	211.000	14.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			192.00000	0.19200	227.000	14.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			155.00000	0.15500	130.000	16.45	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			357.00000	0.35700	406.000	16.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			917.00000	0.91700	845.000	14.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			9.00000	0.00900	11.000	14.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.27740	8.27740	8.35090	8.35090		15.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			223.00000	0.22300	197.000	16.63	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			382.00000	0.38200	430.000	16.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			970.00000	0.97000	900.000	14.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			19.00000	0.01900	23.000	14.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			682.00000	0.68200	619.000	14.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			51.00000	0.05100	62.000	14.37	0.00	0	8,220.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.25	Call			325.00000	0.32500	286.000	15.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			224.00000	0.22400	259.000	15.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.31150	8.31150	8.38470	8.38470		15.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			732.00000	0.73200	671.000	14.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			67.00000	0.06700	80.000	14.51	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			279.00000	0.27900	250.000	16.69	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			404.00000	0.40400	449.000	16.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.34230	8.34230	8.41510	8.41510		15.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			775.00000	0.77500	715.000	14.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			80.00000	0.08000	93.000	14.52	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			324.00000	0.32400	295.000	16.65	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			419.00000	0.41900	463.000	16.65	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.68800	91.53944	8.63500	92.00489			0.00	0	720.00
ES33	On	01/11/2012	Bond Future			8.76500	89.04025	8.71000	89.51604			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,103.15000	4.10315	3,627.360		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			415.03300	415.03300	416.05500	416.05500			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			178,250.00000	17.82500	168,030.000		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			420.85000	420.85000	421.88800	421.88800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			179,280.00000	17.92800	168,900.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			177.21000	177.21000	177.18300	177.18300			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			179.69300	179.69300	179.66700	179.66700			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			182.47200	182.47200	182.44500	182.44500			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.36800	475.36800	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			5.57500	94.42500	5.57000	94.43000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.43000	94.57000	5.42000	94.58000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38000	94.62000	5.38000	94.62000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.25000	94.75000	5.26000	94.74000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.22000	94.78000	5.24000	94.76000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.18000	94.82000	5.19500	94.80500			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.16000	94.84000	5.19000	94.81000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.16000	94.84000	5.19000	94.81000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.23000	94.77000	5.25000	94.75000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.37000	94.63000	5.39000	94.61000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.52000	94.48000	5.56000	94.44000			0.00	0	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.68000	94.32000	5.75000	94.25000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.53990	6.53990	6.55320	6.55320		9.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			92.50400	0.09250	86.109	10.21	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			129.30400	0.12930	136.209	10.21	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.59990	6.59990	6.61300	6.61300		11.94	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			196.16120	0.19616	188.667	12.06	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			213.16120	0.21316	218.767	12.06	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.75800	127.03774	5.70200	127.21607		2.31	0.00	0	15,680.00
R157	On	02/08/2012	Bond Future	6.15	Call			1,419.85000	1.41985	1,243.450	2.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			2.40000	0.00240	4.330	2.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			2,043.56000	2.04356	1,865.320	2.39	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.10000	0.00010	0.190	2.39	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			2,665.35000	2.66535	2,487.020	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.43	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,896.84000	3.89684	3,718.510	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.52	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.76900	122.01331	5.70700	122.19470		2.58	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			785.66000	0.78566	686.060	2.55	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			572.12000	0.57212	653.910	2.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,722.83000	1.72283	1,574.910	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			174.77000	0.17477	208.240	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.77100	123.90117	5.70200	124.08365		2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,891.91000	1.89191	1,756.820	2.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			374.39000	0.37439	421.780	2.57	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			7.48500	127.60021	7.43100	128.15729		10.82	0.00	0	34,668.00
R186	On	02/08/2012	Bond Future	7.66	Call			2,672.99000	2.67299	2,215.860	10.77	0.00	0	276.00

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	7.66	Put			334.09000	0.33409	434.040	10.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			3,000.07000	3.00007	2,523.170	10.79	6,812,559.00	2,700	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			258.90000	0.25890	339.080	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			3,513.81000	3.51381	3,012.670	10.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			172.66000	0.17266	228.600	10.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			14,867.36000	14.86736	14,310.280	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	11.66	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			11,865.92000	11.86592	11,308.850	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.02000	0.00002	0.030	11.58	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			12,671.60000	12.67160	12,114.520	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.01000	0.00001	0.010	11.66	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			12,760.62000	12.76062	12,203.540	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.01000	0.00001	0.010	11.66	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			5,726.92000	5.72692	5,179.300	11.03	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			26.60000	0.02660	36.060	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			8,092.63000	8.09263	7,536.390	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			2.45000	0.00245	3.290	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			8,561.50000	8.56150	8,004.910	11.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1.44000	0.00144	1.930	11.28	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.54000	129.39575	7.48500	129.95295		12.37	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,309.08000	10.30908	9,814.770	12.78	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			562.56000	0.56256	625.450	12.78	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,886.09000	12.88609	12,363.710	13.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			289.40000	0.28940	324.220	13.04	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,331.03000	5.33103	4,952.310	12.28	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,990.31000	1.99031	2,168.790	12.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,532.52000	6.53252	6,114.860	12.37	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,448.28000	1.44828	1,587.820	12.37	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.59900	126.10038	7.54200	126.66663		12.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,469.19000	10.46919	10,022.220	13.32	0.00	0	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	07/02/2013	Bond Future	8.47	Put			1,681.81000	1.68181	1,801.090	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,566.48000	2.56648	2,368.140	12.54	9,590,967.00	4,050	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,135.26000	8.13526	8,503.170	12.54	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.01561	219.01561	219.17820	219.17820			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			471.80000	0.47180	634.390		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			261.37485	261.37485	261.34996	261.34996			0.00	0	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			5,199.96000	5.19996	5,224.850		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			4.91300	109.60521	4.86500	109.71724		1.62	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			781.61000	0.78161	671.840		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			2.82000	0.00282	5.080		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.81500	111.14113	4.76100	111.25442		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			869.51000	0.86951	783.190		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			140.01000	0.14001	166.980		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.66100	108.44798	4.59800	108.56405		1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			955.55000	0.95555	874.620		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			254.32000	0.25432	289.460		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	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
R202	On	02/08/2012	Bond Future			189.72636	189.72636	189.70009	189.70009			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,260.09000	1.26009	1,286.360		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			6.14600	112.34240	6.12600	112.43373		4.48	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			2,147.66000	2.14766	2,056.560	4.52	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			8.20000	0.00820	8.430	4.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			3,247.55000	3.24755	3,156.190	4.61	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.36000	0.00036	0.330	4.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			4,557.98000	4.55798	4,466.650	4.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	4.72	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			4,774.51000	4.77451	4,683.180	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			6,274.91000	6.27491	6,183.580	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	4.86	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.17600	109.76107	6.15600	109.84824		5.20	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,331.25000	3.33125	3,254.650	5.33	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			271.45000	0.27145	282.020	5.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.20600	111.45944	6.18400	111.55035		5.00	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,497.02000	1.49702	1,449.990	4.93	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,803.48000	1.80348	1,847.360	4.93	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,649.20000	3.64920	3,576.110	5.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			578.16000	0.57816	595.980	5.13	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			6.45700	108.97192	6.44900	109.01519		5.77	0.00	0	4,017.00
R204	On	02/08/2012	Bond Future	7.15	Call			3,712.55000	3.71255	3,669.050	5.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	7.15	Put			1.12000	0.00112	0.890	5.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.49700	110.49861	6.48800	110.54555		6.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,101.46000	4.10146	4,057.690	6.72	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			364.82000	0.36482	367.990	6.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.53700	108.17444	6.52800	108.21950		6.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,531.98000	4.53198	4,493.510	6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			797.54000	0.79754	804.130	6.84	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.95200	103.95761	4.89200	104.04195		1.00	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			420.25000	0.42025	338.710	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			2.26000	0.00226	5.060	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.78800	105.41459	4.71400	105.50132		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			475.92000	0.47592	411.610	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			82.96000	0.08296	105.380	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.47700	103.27753	4.38100	103.36533		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			511.88000	0.51188	453.800	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			165.91000	0.16591	195.630	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			6.68300	103.72760	6.65900	103.86942		6.85	103,727.60	1	28,653.00
R207	On	02/08/2012	Bond Future	7.51	Call			4,885.10000	4.88510	4,743.260	7.14	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.26000	0.00026	0.240	7.14	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.72600	105.18073	6.70100	105.32414		7.73	2,103,614.60	20	20.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,208.95000	5.20895	5,080.260	8.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			311.14000	0.31114	325.860	8.04	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.77100	103.16566	6.74400	103.31545		7.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	7.66	Call			5,673.96000	5.67396	5,550.630	8.15	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			738.90000	0.73890	765.360	8.15	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			6.81300	101.96069	6.78900	102.11540		7.73	0.00	0	18,099.00
R208	On	02/08/2012	Bond Future	7.20	Call			2,649.77000	2.64977	2,497.960	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			41.28000	0.04128	44.180	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			4,461.03000	4.46103	4,306.290	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			2.13000	0.00213	2.100	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			6,265.47000	6.26547	6,110.750	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.05000	0.00005	0.040	8.25	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			8,895.39000	8.89539	8,740.680	8.39	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.39	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.85800	99.99603	6.83300	100.15317		9.07	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,634.88000	5.63488	5,494.470	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			361.10000	0.36110	377.830	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,855.88000	1.85588	1,769.690	8.90	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			2,000.72000	2.00072	2,071.670	8.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,643.34000	4.64334	4,510.930	9.23	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			554.58000	0.55458	579.310	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.90500	101.54041	6.87900	101.69936		8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,183.27000	6.18327	6,052.920	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			854.55000	0.85455	883.150	9.23	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/08/2012	Bond Future				8.06400	83.16371	8.01100	83.63857		15.33	0.00	0	6,615.00
R209	On 02/08/2012	Bond Future	8.91	Call				7,506.08000	7.50608	7,031.710	15.79	0.00	0	0.00
R209	On 02/08/2012	Bond Future	8.91	Put				1.73000	0.00173	2.220	15.79	0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.11900	81.18104	8.06400	81.66807		18.33	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Call				8,342.81000	8.34281	7,925.460	18.88	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put				714.54000	0.71454	784.220	18.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.17600	82.44061	8.12000	82.93047		18.56	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call				9,330.48000	9.33048	8,946.230	19.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put				1,684.32000	1.68432	1,789.930	19.12	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				144.94879	144.94879	144.55906	144.55906			0.00	0	1,092.00
R210	On 02/08/2012	Bond Future	142.66	Call				1,899.06000	1.89906	2,288.790		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.66	Put				0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/08/2012	Bond Future				120.34141	120.34141	120.28908	120.28908			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.36	Call				0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/08/2012	Bond Future	120.36	Put				70.92000	0.07092	18.590		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/08/2012	Bond Future				120.28758	120.28758	120.27579	120.27579			0.00	0	3,064.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.39	Call			2,885.79000	2.88579	2,897.580		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			7.93000	94.07879	7.87600	94.56664		13.51	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			7,372.41000	7.37241	6,885.250	14.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			2.25000	0.00225	2.940	14.00	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.98700	91.86647	7.93200	92.35674		16.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,429.80000	2.42980	2,208.140	15.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,079.89000	4.07989	4,348.500	15.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,159.62000	8.15962	7,744.500	16.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			771.96000	0.77196	847.110	16.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.04900	93.29021	7.99300	93.78205		16.30	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,198.34000	9.19834	8,815.010	16.65	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,688.37000	1.68837	1,796.880	16.65	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			8.12400	84.88639	8.07000	85.39665			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			7,705.89000	7.70589	7,195.630		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28700	1.28700	1.29790	1.29790		14.70	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			193.93690	0.01939	159.995	15.54	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			514.93690	0.05149	589.996	15.54	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30010	1.30010	1.31150	1.31150		15.50	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			416.02590	0.04160	372.468	16.33	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			701.02590	0.07010	771.468	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :												169,056,156.10	74,843	1,429,491.00
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	9.99680	100.00000	9.92432			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.77902	100.00000	20.64211			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.97562	100.00000	8.91054			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.03986	5.00000	126.98873			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	94.06635	100.00000	93.37470			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.96937	100.00000	20.83120			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.34488	100.00000	36.10540			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.96056	100.00000	10.88110			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.14879	100.00000	14.05555			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	40.22297	100.00000	39.93135			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	28.99600	100.00000	28.79362			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.63741	100.00000	17.50954			1,617,600,000,000.00	16,176,000	4,044,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	28.60268	100.00000	28.39530			0.00	0	4,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.05148	100.00000	10.97136			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	8.29200	100.00000	8.23189			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.12076	100.00000	8.06189			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.23936	100.00000	8.17962			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.66160	100.00000	25.49252			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	18.18489	100.00000	18.05305			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	27.65584	100.00000	27.47361			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	21.66403	100.00000	21.50697			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.71124	100.00000	17.58284			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.45465	100.00000	10.37885			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	72.23406	100.00000	71.75289			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	51.18788	100.00000	50.85060			0.00	0	1,600,000.00
ABL8B	On	19/09/2013			100.00000	41.86378	100.00000	41.56026		9,530,000,000,000.00	95,300,000	47,650,000.00	
ABL9	On	19/02/2013			100.00000	65.01365	100.00000	64.54229			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	82.65460	100.00000	82.28228			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	95.94734	100.00000	95.21117			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	36.80707	100.00000	36.55016			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.17028	100.00000	20.02949			0.00	0	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	91.12978	8.00000	91.03537			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.09974	100.00000	97.33333			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.21587	100.00000	19.08926			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.34329	100.00000	15.23205			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.70365	9.58000	100.62595			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.94107	100.00000	10.86174			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.45219	100.00000	13.32659			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.65367	4.50000	100.57736			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.36566	100.00000	5.32801			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.24380	100.00000	18.11581			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.72564	100.00000	4.69248			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	88.36597	100.00000	87.74917			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.09558	100.00000	5.05982			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.18061	100.00000	2.16825			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.18061	100.00000	2.16825			0.00	0	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	100.94229	6.82500	100.88661			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.44282	100.00000	6.40622			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.91415	100.00000	11.84572			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.25069	100.00000	10.17637			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.96202	100.00000	10.89870			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.54278	100.00000	21.40580			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.00415	100.00000	9.94669			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.47323	100.00000	9.41867			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.33335	100.00000	19.22169			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.50276	100.00000	18.39559			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.82199	100.00000	9.73028			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.61459	100.00000	9.52482			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.79996	100.00000	17.69687			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.01024	100.00000	21.90669			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.84139	100.00000	15.67615			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.17062	100.00000	16.07697			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.51317	100.00000	15.42331			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.21644	100.00000	15.12831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On	27/06/2017	Spot Bond			100.00000	1.64985	100.00000	1.63337			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.79435	100.00000	20.45981			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.55844	100.00000	54.24849			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	1.78849	100.00000	1.76500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.02044	100.00000	13.92806			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.63193	100.00000	19.50258			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.35816	100.00000	9.29616			0.00	0	54,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.82383	100.00000	11.74593			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.11190	100.00000	16.99914			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.57772	100.00000	29.37022			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.89525	4.00000	117.81061			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.38769	100.00000	6.67749			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	2.98886	100.00000	4.42837			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.75718	100.00000	45.42543			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	59.11435	100.00000	58.68576			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	59.43154	100.00000	59.00066			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.32812	100.00000	19.18798			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	43.85729	100.00000	43.53932			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On	20/04/2013			100.00000	55.29014	100.00000	54.88928			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	43.85729	100.00000	43.53932			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	65.99702	100.00000	65.51854			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	59.46015	100.00000	59.06837			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	104.72311	13.50000	104.61164			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	16.98886	100.00000	16.86569			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	17.26479	100.00000	17.13962			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	21.18300	100.00000	21.02941			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	82.48595	100.00000	81.93968			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	40.64071	100.00000	40.34606			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	40.59701	100.00000	40.30268			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	16.71293	100.00000	16.59176			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	1.31515	100.00000	1.30769			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	67.13767	100.00000	66.64558			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	67.13767	100.00000	66.64558			0.00	0	0.00
ACL068	On	22/02/2014			100.00000	31.28660	100.00000	31.05977			0.00	0	0.00
ACL070	On	31/12/2013			100.00000	40.05427	100.00000	39.76388			0.00	0	0.00
ACL071	On	20/06/2015			100.00000	13.30842	100.00000	13.23281			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	99.84814	100.00000	99.05779			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.17849	100.00000	11.11516			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.17849	100.00000	11.11516			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.17969	100.00000	40.88114			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.31991	100.00000	14.21610			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.16965	100.00000	15.05967			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.94112	100.00000	13.84005			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.19706	100.00000	14.09413			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.30967	100.00000	14.20592			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.71348	100.00000	13.62213			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.71348	100.00000	13.62213			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.78647	100.00000	13.69463			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.73636	100.00000	13.63677			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.78647	100.00000	13.69463			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.64050	100.00000	13.54964			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.50395	100.00000	21.38212			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.53718	100.00000	21.38103			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	87.69087	100.00000	87.07907			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.00000	40.85193	100.00000	40.55575			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.44205	100.00000	13.34460			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	40.85193	100.00000	40.55575			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	87.69087	100.00000	87.07907			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.93526	100.00000	8.87048			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.92769	100.00000	8.86296			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.93821	100.00000	8.87340			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.72154	100.00000	8.65831			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.48776	100.00000	40.19422			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.15657	100.00000	9.09019			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	82.28945	100.00000	81.74743			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	56.13037	100.00000	55.72342			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	82.28945	100.00000	81.75144			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.98418	100.00000	10.90455			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.71208	100.00000	28.50391			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.79549	100.00000	39.53041			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.93921	100.00000	32.47360			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	96.00848	100.00000	95.27185			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On	26/01/2021	Spot Bond			100.00000	7.79420	100.00000	7.73707			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.80412	100.00000	7.74692			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.65421	100.00000	6.61641			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	31.32884	100.00000	31.09922			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.63911	100.00000	3.61500			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.45200	100.00000	4.42266			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.58925	100.00000	5.55758			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.78520	100.00000	3.76026			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.93002	100.00000	3.90412			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.47592	100.00000	8.41447			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.91529	100.00000	22.74916			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.91529	100.00000	22.74916			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	31.32884	100.00000	31.09922			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.60449	100.00000	22.44061			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.62158	100.00000	21.46483			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.56531	100.00000	21.40897			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.33511	100.00000	8.27469			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.92771	100.00000	10.84848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021	Spot Bond			100.00000	8.32429	100.00000	8.26394			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.53981	100.00000	9.47627			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	87.86324	100.00000	87.25024			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.58820	100.00000	9.52432			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.62158	100.00000	21.46483		5,200,000,000,000.00	52,000,000	50,000,000.00	
ACL143	On	20/12/2016	Spot Bond			100.00000	11.06978	100.00000	10.98952			0.00	0	320,340.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.38147	100.00000	10.30621			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.50841	100.00000	8.44672			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	48.80773	100.00000	48.45387			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	76.50002	100.00000	76.50000			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	76.50002	100.00000	76.50000			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.07651	100.00000	28.90416			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.80310	100.00000	28.63236			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.32817	100.00000	10.26695			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.48825	100.00000	31.25996			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.51723	100.00000	16.41933			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.33390	100.00000	16.23708			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.68978	100.00000	16.59085			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.00000	10.30508	100.00000	10.24400			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.90091	100.00000	9.84222			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.54959	100.00000	16.45148			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.66821	100.00000	16.56940			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	76.50002	100.00000	76.50000			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.79417	100.00000	10.74367			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.96440	100.00000	12.88756			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.60351	100.00000	16.50508			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	30.93805	100.00000	30.71374			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.62003	100.00000	20.47052			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.42955	100.00000	28.22344			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.17952	100.00000	12.12221			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.69726	100.00000	9.62695			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.22286	1.75000	102.17289			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.23766	100.00000	16.11993			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	77.42240	100.00000	76.95599			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.25746	100.00000	16.13960			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.62252	100.00000	9.55276			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On	20/06/2019	Spot Bond			100.00000	8.69149	100.00000	8.62848			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.14573	100.00000	8.08667			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	39.99979	100.00000	39.60039			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.96514	100.00000	21.74581			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	77.14773	100.00000	76.68298			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	8.90335	100.00000	8.78592			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.58461	100.00000	1.56370			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.58461	100.00000	1.56370			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.28203	100.00000	0.27831			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	74.95049	100.00000	74.51133			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	74.92898	100.00000	74.48994			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	62.76710	100.00000	62.35127			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.64273	100.00000	2.62357			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.64829	100.00000	22.48409			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.40482	100.00000	23.23514			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	23.90918	100.00000	23.73585			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.84318	100.00000	11.76514			0.00	0	7,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	14.08349	100.00000	13.99019			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.63532	100.00000	22.47121			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.34845	100.00000	19.22096			0.00	0	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.73295	100.00000	24.55168			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.08521	100.00000	13.99190			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.71490	100.00000	5.67480			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.20992	100.00000	33.98205			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.75244	100.00000	9.68173			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.18342	100.00000	13.09608			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.28315	100.00000	16.13111			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.84333	100.00000	9.75142			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	33.89391	100.00000	33.57744			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.58277	100.00000	21.43979			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.52465	100.00000	9.45559			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.30982	100.00000	41.01033			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	47.24591	100.00000	46.93460			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.91480	100.00000	20.76316			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.59321	100.00000	26.41704			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	14.07411	100.00000	13.98087			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.37741	100.00000	32.14267			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.52340	100.00000	16.40361			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	59.48056	100.00000	59.04933			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.28426	100.00000	17.15894			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.25428	100.00000	17.12919			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.08352	100.00000	12.98866			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.16435	100.00000	17.03991			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.31620	100.00000	13.21966			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.40992	100.00000	16.29095			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.40992	100.00000	16.29095			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.53918	100.00000	14.43377			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.94725	100.00000	14.83888			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.03373	100.00000	15.91748			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.28426	100.00000	17.15894			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.48284	100.00000	15.37058			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.49629	8.00000	100.43142			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	12.77345	100.00000	12.68084			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18 On	31/12/2016	Spot Bond				100.00000	12.77345	100.00000	12.68084			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond				100.00000	12.77345	100.00000	12.68084			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond				100.00000	22.89319	100.00000	22.72720			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond				100.00000	57.93257	100.00000	57.51255			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond				100.00000	15.20583	100.00000	15.09559			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond				100.00000	14.45527	100.00000	14.31732			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond				100.00000	15.16193	100.00000	15.01723			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	19.58391	100.00000	19.44192			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	2.38099	100.00000	2.36373			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	1.52383	100.00000	1.51278			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.60744	100.00000	4.58134			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	19.76227	100.00000	19.61899			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	17.98588	100.00000	17.85548			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.10239	100.00000	11.02190			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.10239	100.00000	11.02190			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.42333	100.00000	13.32601			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.63108	100.00000	11.54676			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	23.90018	100.00000	23.72691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	16.65972	100.00000	16.53894			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.59656	100.00000	3.57286			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.58498	100.00000	8.53622			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.58610	100.00000	9.53165			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.04484	100.00000	9.97830			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	33.43151	100.00000	33.18914			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	57.85577	100.00000	57.43632			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	31.55452	100.00000	31.32575			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	30.51898	100.00000	30.29772			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	58.46680	100.00000	58.04292			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	45.61705	100.00000	45.28633			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	58.05125	100.00000	57.63038			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.47361	100.00000	8.41218			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	21.28862	100.00000	21.13428			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	69.97836	100.00000	69.97835			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.32210	100.00000	9.59416			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.37057	100.00000	9.64263			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.51600	100.00000	9.78805			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.00075	100.00000	10.27279			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.48550	100.00000	10.75752			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.84281	100.00000	12.11479			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.53555	100.00000	2.80786			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	10.87399	100.00000	10.79430			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	11.29436	100.00000	11.21159			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	11.47452	100.00000	11.39042			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	11.53457	100.00000	11.45003			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	12.25521	100.00000	12.16539			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	13.21605	100.00000	13.11919			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.76685	100.00000	2.74657			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.76685	100.00000	2.74657			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.86993	100.00000	8.80562			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.46434	100.00000	9.39572			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.62645	100.00000	9.55665			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On	15/03/2017			8.00000	106.09699	8.00000	106.02648			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	10.11279	100.00000	10.03946			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.97738	100.00000	10.89780			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.58029	100.00000	1.56884			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.58029	100.00000	1.56884			0.00	0	0.00
BID01	On	06/08/2014			100.00000	32.01110	100.00000	31.79787			0.00	0	3,600,000.00
BIDC14	On	26/10/2012			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	29.79592	1,000.00000	29.08367			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	13.14909	100.00000	13.05377			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.36924	100.00000	7.31582			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.35957	100.00000	8.29897			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	13.17111	100.00000	13.07563			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	13.53446	100.00000	13.43633			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	14.19509	100.00000	14.09217			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	16.94770	100.00000	16.82483			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	15.81620	100.00000	15.70154			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3On	15/06/2013	Spot Bond			100.00000	59.91320	100.00000	59.47883			0.00	0	0.00
BSR05 On	01/07/2013	Spot Bond			100.00000	57.90547	100.00000	57.48566			0.00	0	0.00
BSR08 On	07/12/2012	Spot Bond			100.00000	74.98678	100.00000	74.54131			0.00	0	0.00
BSR09 On	20/12/2013	Spot Bond			100.00000	40.84009	100.00000	40.45877			0.00	0	0.00
BUS01UOn	30/09/2016	Spot Bond			100.00000	7.29041	100.00000	7.23755			0.00	0	0.00
CBL05 On	02/11/2012	Spot Bond			100.00000	99.61191	100.00000	98.82756			0.00	0	0.00
CBL06 On	02/11/2014	Spot Bond			100.00000	29.30049	100.00000	29.10743			0.00	0	4,200,000.00
CBL08 On	02/11/2016	Spot Bond			100.00000	19.56952	100.00000	19.44057			0.00	0	0.00
CBL09 On	29/01/2017	Spot Bond			100.00000	14.73450	100.00000	14.62650			0.00	0	0.00
CBL10 On	06/05/2014	Spot Bond			100.00000	32.76335	100.00000	32.52581			0.00	0	0.00
CBL11 On	06/05/2016	Spot Bond			100.00000	16.63903	100.00000	16.52939			0.00	0	11,800,000.00
CBL12 On	06/09/2018	Spot Bond			8.00000	61.86345	8.00000	61.82391			0.00	0	0.00
CBL13 On	01/02/2019	Spot Bond			100.00000	14.10670	100.00000	14.00442			0.00	0	0.00
CBL14 On	01/02/2019	Spot Bond			8.00000	59.94104	8.00000	59.90230			0.00	0	0.00
CBL15 On	18/05/2015	Spot Bond			100.00000	17.79421	100.00000	17.62806			0.00	0	0.00
CBL16 On	18/05/2017	Spot Bond			100.00000	12.73410	100.00000	12.65019			0.00	0	4,700,000.00
CCT01 On	23/06/2023	Spot Bond			100.00000	13.44641	100.00000	13.35733			0.00	0	0.00
CCT02 On	12/06/2024	Spot Bond			100.00000	12.72529	100.00000	12.64098		15,000,000,000,000.00	150,000,000	51,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On	15/03/2025	Spot Bond			100.00000	14.86509	100.00000	14.76715			0.00	0	29,467,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.36753	100.00000	14.26337			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.53650	12.05000	100.47197			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	67.00423	100.00000	66.51845			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.79642	100.00000	27.95806			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.90539	100.00000	21.29523			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	94.11765	100.00000	93.40102			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.03159	100.00000	20.79484			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	87.52496	100.00000	86.91432			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	61.41404	100.00000	60.96879			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.30434	100.00000	33.06289			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	59.45797	100.00000	59.02691			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	59.45797	100.00000	59.02691			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	59.45797	100.00000	59.02691			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116 On	31/08/2013	Spot Bond			100.00000	43.81906	100.00000	43.50137			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	59.48441	100.00000	59.05315			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	59.22008	100.00000	58.79073			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	59.00861	100.00000	58.58079			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	63.66453	100.00000	63.20296			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.78565	100.00000	20.63496			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	57.92091	100.00000	57.50099			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.63113	100.00000	20.48156			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.66985	100.00000	40.37498			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.41492	100.00000	40.12191			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.44789	100.00000	21.29239			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	43.96562	100.00000	43.64687			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	43.70775	100.00000	43.39087			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	44.50715	100.00000	44.18448			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	59.53727	100.00000	59.10563			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	59.35224	100.00000	58.92194			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	40.92476	100.00000	40.62806			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.15964	100.00000	51.81595			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147 On	19/04/2013	Spot Bond			13.64000	103.48426	13.64000	103.37240			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.42437	100.00000	48.10530			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	45.94616	100.00000	45.61305			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	93.48554	100.00000	92.79134			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.93805	100.00000	30.71374			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.12653	100.00000	41.82112			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.12653	100.00000	41.82112			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.43426	100.00000	55.03236			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.01341	100.00000	18.87557			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	95.80083	100.00000	95.07139			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.04861	100.00000	13.94676			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.85409	100.00000	13.75365			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.99180	100.00000	37.85995			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.00000	13.94112	100.00000	13.84005			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.99541	100.00000	37.86476			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.21023	100.00000	92.51807			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	57.69005	100.00000	57.27180			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	58.04093	100.00000	57.62013			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	57.81389	100.00000	57.39474			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	57.81389	100.00000	57.39474			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.37247	100.00000	28.16677			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.38944	100.00000	11.30687			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66711	100.00000	66.66709			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66711	100.00000	66.66709			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.00934	100.00000	13.90777			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.67605	100.00000	10.60570			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.00934	100.00000	13.90777			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.90061	100.00000	10.82158			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.38415	100.00000	35.12761			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	36.93102	100.00000	36.66327			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	97.79853	100.00000	97.05387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190 On	18/08/2012	Spot Bond			100.00000	95.80861	100.00000	95.07910			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.14361	2.76000	101.12076			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.59968	100.00000	13.50108			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.71579	2.76000	106.64983			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.24148	8.25000	103.17383			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	36.94400	100.00000	36.67616			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.00934	100.00000	13.90777			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.00934	100.00000	13.90777			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.63703	100.00000	4.60466			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.22111	2.40000	111.15571			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.23600	100.00000	14.13279			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	59.00694	100.00000	58.57915			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	59.32581	100.00000	58.89570			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	60.08180	100.00000	59.64620			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.15350	100.00000	42.84064			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.80897	100.00000	19.66535			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	19.88899	100.00000	19.74480			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.23589	8.52000	102.16599			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	20.08883	100.00000	19.94318			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	19.99969	100.00000	19.85469			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	9.60366	100.00000	9.53404			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	9.60366	100.00000	9.53404			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	102.19745	8.64500	102.12658			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	102.19745	8.64500	102.12658			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	36.51071	100.00000	36.24600			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	38.24388	100.00000	37.96661			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	12.18751	100.00000	12.10677			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.91094	100.00000	10.83183			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.82162	100.00000	11.73592			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	59.69929	100.00000	59.26648			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	59.72076	100.00000	59.28778			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	19.63607	100.00000	19.49371			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	19.63607	100.00000	19.49371			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	38.78763	100.00000	38.55771			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	64.75030	100.00000	65.85542			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	55.78708	100.00000	55.38262			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235 On	19/04/2013	Spot Bond			100.00000	55.78708	100.00000	55.38262			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.53330	100.00000	15.44123			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.00041	100.00000	9.92792			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	64.24849	100.00000	63.78268			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.84204	100.00000	10.77778			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.42121	100.00000	17.29489			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.27377	100.00000	10.19928			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.83747	9.35000	103.75930			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.83747	9.35000	103.75930			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.37900	100.00000	17.25300			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.40009	100.00000	17.27395			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.11869	100.00000	15.00908			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.06169	100.00000	14.95249			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.32999	100.00000	16.21160			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.79950	100.00000	14.69220			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.92987	100.00000	15.81437			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.92987	100.00000	15.81437			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.92987	100.00000	15.81437			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253 On	26/03/2015	Spot Bond			100.00000	15.92987	100.00000	15.81437			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.92987	100.00000	15.81437			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	16.10555	100.00000	15.98878			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.33092	100.00000	9.26326			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.33092	100.00000	9.26326			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.33092	100.00000	9.26326			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.33092	100.00000	9.26326			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.33092	100.00000	9.26326			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.38354	100.00000	9.31550			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.09448	9.65000	103.01531			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	30.73257	100.00000	30.50976			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.71207	100.00000	22.54741			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	56.83560	100.00000	56.30492			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	28.64620	100.00000	28.43851			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	28.64620	100.00000	28.43851			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.19084	100.00000	10.20621			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.33087	100.00000	11.24872			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.20671	100.00000	14.10371			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On	20/06/2017	Spot Bond			100.00000	12.93245	100.00000	12.83869			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	9.51575	100.00000	9.44676			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	9.46236	100.00000	9.39376			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	9.51575	100.00000	9.44676			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.25610	100.00000	9.16967			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	10.66577	100.00000	10.56618			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	10.63246	100.00000	10.53319			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.49439	100.00000	9.42555			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	19.35702	100.00000	19.21669			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	11.58238	100.00000	11.47424			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	17.84526	100.00000	17.67863			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	9.40437	100.00000	9.31656			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	6.11983	100.00000	6.05653			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.57815	100.00000	1.55701		1,000,000,000,000.00	0.00	10,000,000	10,000,000.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.56471	100.00000	1.54308			0.00	0	25,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	21.94249	100.00000	21.79632			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.94249	100.00000	21.79632			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00029	100.00000	0.00028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	59.31101	100.00000	58.91808			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	60.61242	100.00000	60.17299			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	60.58515	100.00000	60.14591			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	94.57846	100.00000	93.91830			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	89.77538	100.00000	89.14554			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	60.57151	100.00000	60.13236			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	62.31089	100.00000	61.90032			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	66.79935	100.00000	66.30975			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	66.79935	100.00000	66.30975			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.31596	100.00000	7.26292			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	59.18410	100.00000	58.79201			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	59.19748	100.00000	58.80529			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	60.58515	100.00000	60.14591			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	60.58515	100.00000	60.14591			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.55909	100.00000	14.45353			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	61.41226	100.00000	61.00540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	10.04484	100.00000	9.97830			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00180	100.00000	0.00179			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00200	100.00000	0.00199			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	87.84104	100.00000	87.22388			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	87.88121	100.00000	87.26378			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	87.86400	100.00000	87.24668			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	121.95366	100.00000	121.04918			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	87.90130	100.00000	87.28372			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.56109	100.00000	10.50126			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.56109	100.00000	10.50126			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.28836	100.00000	10.21377			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.28836	100.00000	10.21377			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.01683	100.00000	10.93696			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.43441	100.00000	10.35877			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.72929	100.00000	9.65876			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	56.25880	100.00000	55.73351			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.83606	100.00000	9.76476			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	18.89933	100.00000	18.77480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	60.56165	100.00000	60.16043			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.78998	100.00000	10.71850			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.58761	100.00000	13.49759		3,900,000,000,000.00	39,000,000	313,000,000.00	
COJ06	On	09/12/2015	Spot Bond			100.00000	17.67674	100.00000	17.55964			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.18405	100.00000	14.09060			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	71.02907	100.00000	70.63951			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.46669	5.86800	102.41868			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.06851	7.17500	101.00994			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.94878	100.00000	9.87665			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.21086	100.00000	17.08609			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	90.74746	100.00000	90.09461			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	86.94308	100.00000	86.34348			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	87.10256	100.00000	86.50186			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	63.55705	100.00000	63.13484			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	97.59358	100.00000	99.73746			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	60.98066	100.00000	60.57556			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	86.24213	100.00000	85.65278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG36On	28/09/2012	Spot Bond				100.00000	86.90084	100.00000	86.30152			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	86.90084	100.00000	86.30152			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	86.89661	100.00000	86.29733			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	86.13266	100.00000	85.54271			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.03904	100,000.00000	0.03187			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	9.58811	100.00000	9.46218			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	51.16039	100.00000	50.81960			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.92551	100.00000	19.79351			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.90913	100.00000	13.81648		4,400,000,000.00	44,000	77,848,000.00	
DV23 On	27/02/2023	Spot Bond				100.00000	13.89152	100.00000	13.79899			0.00	0	173,020,000.00
DVF12 On	13/10/2012	Spot Bond				100.00000	83.01811	100.00000	82.46465			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.97710	100.00000	19.84403			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	15.65160	100.00000	15.53812			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond				100.00000	101.10275	100.00000	100.29608			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	14.13974	100.00000	14.04054			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond				2.55000	102.51067	2.55000	102.44917			0.00	0	18,000,000.00
EMM01 On	28/07/2020	Spot Bond				100.00000	15.79920	100.00000	15.69395			0.00	0	0.00
EMM02 On	11/03/2021	Spot Bond				100.00000	14.48357	100.00000	14.38814			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	117.61679	8.00000	117.54161			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.18667	100.00000	14.08381			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	90.15588	100.00000	89.51190			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	90.14493	100.00000	89.50105			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.25578	100.00000	25.07949			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.58642	100.00000	21.44419			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.73144	100.00000	16.61013			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.01749	100.00000	8.93237			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	95.44122	100.00000	94.71818			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.04042	100.00000	23.86613			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	95.72214	100.00000	94.99697			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.37836	100.00000	23.20887			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	95.83919	100.00000	95.11313			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.19320	100.00000	24.01781			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	43.80996	100.00000	43.49235			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.81816	100.00000	22.65272			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.36128	100.00000	14.25715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.00000	43.83370	100.00000	43.51590			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.13941	100.00000	18.01989			5,000,000,000.00	50,000	120,750,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.34956	9.25000	102.27372			74,000,000,000.00	8,000,000	693,643,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	99.94640	10.00000	99.86605			0.00	0	274,060,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.38422	7.85000	102.31963			0.00	0	51,981,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.63511	7.50000	102.57352			450,000,000,000.00	60,000,000	660,202,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	89.27111	100.00000	88.63948			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.47974	100.00000	12.38926			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.14424	100.00000	12.05620			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	44.55950	100.00000	44.23644			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	44.75820	100.00000	44.43370			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.56624	8.37500	101.49763			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	45.75170	100.00000	45.41999			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.94416	100.00000	27.76004			0.00	0	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.62923	100.00000	9.56543			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	98.09108	100.00000	97.32474			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	90.49080	100.00000	89.83822			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.65173	100.00000	10.57451			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	8.49135	100.00000	8.42979			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.21921	100.00000	9.15163			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.36708	100.00000	13.27853			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.66724	100.00000	9.59716			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	36.82701	100.00000	36.56995			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	50.60019	100.00000	50.26678			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.02858	100.00000	4.48722			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.09945	100.00000	6.05904			0.00	0	2,400,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.34739	100.00000	3.32522			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.82017	100.00000	3.79486			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30538	100.00000	0.30365			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02032	100.00000	0.02020			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01873	100.00000	0.01862			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.36818	100.00000	31.16038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	67.64859	100.00000	67.15277			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.57150	100.00000	14.46586			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.68633	100.00000	34.48073			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.25505	100.00000	30.07570			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.20671	100.00000	14.10371			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.20671	100.00000	14.10371			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.15000	100.00000	11.06916			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	13.99011	100.00000	13.88868			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.27748	100.00000	11.19573			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	62.87435	100.00000	62.41851			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.46427	100.00000	14.35940			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	95.24364	100.00000	94.52209			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	9.88945	100.00000	9.81776			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.76498	100.00000	10.68693			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	31.28050	100.00000	31.05372			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.11343	100.00000	8.23568			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	1.29511	100.00000	1.28043			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	14.30557	100.00000	14.20186			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.00000	10.73828	100.00000	10.66044			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.76695	100.00000	12.67439			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.67451	100.00000	13.57538			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.27917	100.00000	10.20465			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.53907	100.00000	11.45541			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.94510	100.00000	14.83674			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.69277	100.00000	1.67606			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	0.82776	100.00000	0.81713			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	1.07198	100.00000	1.06003			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	1.05570	100.00000	1.04312			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	1.04493	100.00000	1.03194			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On	20/09/2017			100.00000	1.04493	100.00000	1.03194			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	1.04493	100.00000	1.03194			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	1.04493	100.00000	1.03194			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	1.04493	100.00000	1.03194			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	12.85760	100.00000	1.03194			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.30662	100.00000	1.01989			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	31.88366	100.00000	31.67244			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.55813	100.00000	23.52742			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.67355	100.00000	17.54542			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.55538	100.00000	14.44985			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	45.65359	100.00000	45.31897			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.61242	6.90500	100.55643			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.76628	100.00000	9.69546			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	67.11269	100.00000	66.73143			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	56.17122	100.00000	55.76398			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	28.84050	100.00000	28.63141			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	8.75499	100.00000	10.60294			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	102.80658	5.87500	102.75754			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	11.50394	100.00000	11.42054			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.59924	100.00000	11.51515			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.67309	100.00000	6.62863			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.35699	100.00000	22.23033			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.11331	100.00000	6.07259			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.34800	100.00000	7.29905			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	87.86686	100.00000	87.24953			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.35903	100.00000	11.29467			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	87.98604	100.00000	87.37219			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.75095	100.00000	11.84164			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.04571	100.00000	16.92212			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.24672	100.00000	17.12168			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.54339	100.00000	15.43070			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.13425	4.73000	105.05261			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	88.40187	100.00000	87.78512			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.75498	100.00000	15.64076			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.27557	100.00000	10.20108			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.44040	100.00000	11.35746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	25.09192	100.00000	24.91001			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.00763	100.00000	12.91332			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.60524	100.00000	12.51385			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	87.57236	100.00000	86.96140			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	87.56159	100.00000	86.95070			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.21312	100.00000	59.85620			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.21917	100.00000	59.86222			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.24340	100.00000	59.88630			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	58.87644	100.00000	58.44959			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.97484	100.00000	10.90979			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.41889	100.00000	15.32750			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.96330	100.00000	10.89832			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.46125	100.00000	19.34588			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.00241	100.00000	15.90755			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.66270	100.00000	14.55639			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.00258	100.00000	44.67631			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	48.24672	100.00000	47.89693			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.10921	100.00000	44.78217			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On	02/08/2013			100.00000	48.36155	100.00000	48.01093			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	45.37169	100.00000	45.04275			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	45.45372	100.00000	45.12419			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	46.31500	100.00000	45.97922			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	47.37314	100.00000	47.02968			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	48.03755	100.00000	47.68928			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	20.35493	100.00000	20.21284			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	42.37819	100.00000	42.07094			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	27.31800	100.00000	27.11994		1,688,000,000,000.00	16,880,000	4,220,000.00	
FRJ15	On	04/04/2015			100.00000	16.67536	100.00000	16.51967			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.50399	100.00000	11.39681			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	10.07036	100.00000	9.97633			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	8.87058	100.00000	8.80627			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.29145	100.00000	0.28872			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	2.74452	100.00000	4.06795			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	9.07774	100.00000	9.01121			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.41030	100.00000	4.37920			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.03476	100.00000	10.95476			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	76.47375	100.00000	99.18478			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.85541	100.00000	9.78396			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	99.45355	100.00000	98.64498			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	46.78665	100.00000	46.44745			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.98499	100.00000	8.91985			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.54914	100.00000	40.25516			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.06060	2.00000	104.03317			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	57.02700	100.00000	56.61355			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	58.37583	100.00000	57.95260			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	61.31762	100.00000	60.74510			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.94314	100.00000	0.93205			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.31217	100.00000	12.19721			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	59.25325	100.00000	60.56666			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	60.37757	100.00000	59.81382			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.86225	100.00000	8.73974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			100.00000	10.21121	100.00000	10.11587			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.40196	100.00000	19.22079			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.97366	100.00000	29.68761			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.92801	100.00000	17.76062			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.01890	100.00000	19.75309			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.22340	100.00000	28.03743			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.37013	100.00000	22.22273			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.25307	9.00000	99.17319			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.91406	8.00000	104.83882			0.00	0	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.96520	100.00000	13.87269			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.11462	9.00000	101.06590			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.82845	100.00000	11.75009			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.35848	100.00000	13.26950			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.98423	100.00000	9.91809			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.52253	100.00000	13.42450			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.19965	100.00000	17.03905			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.64222	9.48500	102.56428			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	68.75748	100.00000	68.29947			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX10n	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			12,300,000.00	123	41.00
GPT11 On	29/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
GPT12 On	28/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
GPT16 On	30/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
GPT17 On	28/08/2012	Spot Bond			100.00000	93.67575	100.00000	92.98014			0.00	0	0.00
GPT2A1 On	01/09/2012	Spot Bond			100.00000	91.91841	100.00000	91.24254			0.00	0	0.00
GPT2B1 On	01/09/2012	Spot Bond			100.00000	91.93344	100.00000	91.25746			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	92.02957	100.00000	91.35288			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	94.84290	100.00000	94.12619			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	99.99980	100.00000	99.99959			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD172	On	18/07/2012			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	80.93126	100.00000	80.39648		26,016,000,000,000.00	260,160,000	260,160,000.00	
GRDB1	On	10/01/2018			100.00000	7.43974	100.00000	7.38580			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.28027	100.00000	9.21298			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	94.76117	100.00000	94.04509			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	94.90127	100.00000	94.18413			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	94.95965	100.00000	94.24206			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	95.16980	100.00000	94.45063			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	21.85941	100.00000	21.70092			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	12.11085	100.00000	12.02306		10,960,000,000,000.00	109,600,000	54,800,000.00	
GRT03	On	15/10/2015			100.00000	12.37414	100.00000	12.28443		169,708,000,000.00	1,697,080	848,540.00	
GRT04	On	15/09/2016			100.00000	10.07404	100.00000	10.00099			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	16.85829	100.00000	16.73472		1,200,000,000,000.00	12,000,000	3,000,000.00	
GSIZ16	On	23/09/2016			100.00000	10.41659	100.00000	10.34106			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	8.97476	100.00000	8.85688		82,200,000,000,000.00	822,000,000	401,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC01	On	18/10/2012	Spot Bond			100.00000	83.09604	100.00000	82.54816			32,100,000,000,000.00	321,000,000	300,000,000.00
HM1B5U	On	19/08/2013	Spot Bond			100.00000	45.23490	100.00000	100.00000			0.00	0	0.00
HM1B6U	On	19/08/2013	Spot Bond			100.00000	45.23490	100.00000	100.00000			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	76.52003	100.00000	76.52001			62,500,000,000,000.00	625,000,000	645,000,000.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	76.52003	100.00000	76.52001			73,800,000,000,000.00	738,000,000	600,000,000.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	50.00221	100.00000	70.14334			12,093,000,000,000.00	120,930,000	317,730,000.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	55.14506	100.00000	55.14501			7,466,644,200,000.00	74,666,442	52,596,084.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	55.16324	100.00000	54.76331			1,688,000,000,000.00	16,880,000	4,220,000.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.34706	100.00000	15.23579			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.74081	100.00000	16.61944			0.00	0	0.00
HMS1C2	On	19/07/2012	Spot Bond			100.00000	76.58002	100.00000	76.58001			150,000,000,000.00	1,500,000	86,500,000.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	55.28643	100.00000	54.88561			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.67011	100.00000	15.55651			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.06386	100.00000	16.94014			0.00	0	0.00
HMS1D2	On	19/07/2012	Spot Bond			100.00000	76.65753	100.00000	76.65750			2,640,000,000,000.00	26,400,000	37,400,000.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	55.50817	100.00000	55.10574			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	16.08547	100.00000	15.96885			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			100.00000	17.47922	100.00000	17.35249			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2012	Spot Bond				100.00000	76.93252	100.00000	76.93251			3,464,000,000,000.00	34,640,000	10,000,000.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	55.80383	100.00000	55.39924			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.59313	100.00000	16.47283			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	77.27002	100.00000	77.27000			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	77.77002	100.00000	77.77000			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.50163	100.00000	14.40503			0.00	0	35,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.09945	100.00000	6.05904			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.09427	100.00000	6.05390			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.62990	100.00000	13.53911			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.62990	100.00000	13.53911			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	99.95474	2.00000	100.80304			0.00	0	55,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	99.91811	2.25000	100.87696			900,000,000,000.00	400,000,000	360,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.24400	2.50000	100.18296			0.00	0	385,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	97.24643	100.00000	96.49452			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	89.00509	100.00000	88.37533			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	90.24313	100.00000	89.59545			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	24.42552	100.00000	24.26458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	60.40465	100.00000	59.96671			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.15657	100.00000	17.03218			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.27042	100.00000	16.15246			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	58.06391	100.00000	57.64295			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	41.33253	100.00000	41.03288			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.92808	100.00000	28.71835			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.65634	100.00000	35.42140			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.36664	100.00000	17.25221			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.22773	100.00000	14.13398			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.61536	100.00000	32.39929			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.39415	100.00000	31.08172			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.55967	100.00000	22.39611			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.48798	1.75000	106.43077			7,000,000,000.00	4,000,000	8,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.53398	8.27000	103.46485			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	23.29017	100.00000	23.12131			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	11.06843	100.00000	10.98819			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.94724	100.00000	4.91428			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.74452	100.00000	4.06795			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	16.96245	100.00000	16.80407			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.23087	100.00000	10.13535			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.65983	8.76500	102.58767			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.93666	100.00000	17.76919			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.84077	100.00000	10.73954			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	58.33025	100.00000	57.94591			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.46552	100.00000	16.35644			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.46552	100.00000	16.35644			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.89152	5.00000	102.34715			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.82835	100.00000	3.78827		500,000,000,000.00	5,000,000	1,000,000.00	
IDW002	On	30/06/2016	Spot Bond			100.00000	3.82835	100.00000	3.78827			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.48701	100.00000	20.35129			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.38873	100.00000	21.23365			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.38873	100.00000	21.23365			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.39836	100.00000	10.30126			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.01651	100.00000	7.95839			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.50311	100.00000	22.35484			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.43739	100.00000	57.05893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	15.01138	100.00000	14.90255			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	85.72709	100.00000	85.14391			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	84.37857	100.00000	83.81353			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	83.07182	100.00000	82.52409			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857		6,000,000,000,000.00	60,000,000	60,000,000.00	
IND242	On	16/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	64.47088	100.00000	64.00346			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.66125	100.00000	14.55496			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.03373	100.00000	15.91748			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.94725	100.00000	14.83888			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	78.88842	100.00000	78.40836			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	90.22889	100.00000	89.57976			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.21959	100.00000	9.15274			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.60286	100.00000	24.42449			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.09129	100.00000	10.01813			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	90.58690	100.00000	89.93048			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	89.68153	100.00000	89.03788			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	88.37450	100.00000	87.74921			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.73154	100.00000	83.95656			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.22867	6.50000	100.19346			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	56.55156	100.00000	56.02353			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	88.86830	100.00000	88.24246			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	96.57018	100.00000	95.83112			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	54.60222	100.00000	54.09239			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	85.71429	100.00000	84.92308			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	86.06361	100.00000	85.28122			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	85.82787	100.00000	85.04997			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.05050	100.00000	11.92733			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	99.46888	100.00000	98.68153			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	66.67389	100.00000	66.19050			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.55111	100.00000	45.22087			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.55111	100.00000	45.22087			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.33817	100.00000	38.06021			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.65517	100.00000	34.40391			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.84106	100.00000	100.03434			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.87029	100.00000	22.70448			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.89505	100.00000	23.72181			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.01740	100.00000	42.70553			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.63135	100.00000	16.47606			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.99354	100.00000	11.88155			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.08478	100.00000	9.99061			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.40497	8.80000	102.33271			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	34.87362	100.00000	34.64382			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.45733	100.00000	13.35977			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.00620	100.00000	13.91391			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.24383	100.00000	24.06806			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.49441	100.00000	17.36757			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.70649	100.00000	19.57594			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.85424	100.00000	9.78280			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.38493	100.00000	9.31689			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.93999	2.75000	101.29137			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.35059	2.60000	103.28781			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.01428	100.00000	9.92077			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	0.03171	100.00000	0.03129			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	64.90383	100.00000	64.47385			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	57.75197	100.00000	57.33327			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.32799	100.00000	17.21381			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	12.08846	100.00000	12.00082			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.02846	2.60000	101.95670			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	84.68677	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
IVA240	On	04/10/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321		3,000,000,000,000.00	30,000,000	30,000,000	30,000,000.00
IVA242	On	18/10/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	57.28012	100.00000	56.86484			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.12939	100.00000	9.06320			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	32.79155	100.00000	32.55121			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	71.29869	100.00000	70.47602			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.17170	100.00000	68.67020			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.30801	100.00000	68.26633			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.14477	100.00000	74.64422			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	70.81034	100.00000	70.34629			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	71.76489	100.00000	71.28685			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	62.12696	100.00000	61.71537			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	102.58122	100.00000	101.76276			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.24550	100.00000	16.13845			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.97795	100.00000	44.64828			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.95915	100.00000	15.84345			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	91.65800	100.00000	91.00173		100,000,000,000.00	1,000,000	5,700,000.00	
MAQ007	On	27/01/2013			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
MBC16	On	24/10/2012			100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	55.79806	100.00000	55.39352			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	27.28468	100.00000	27.08686			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021 On	18/08/2012	Spot Bond			100.00000	95.26251	100.00000	94.53716			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	62.52890	100.00000	62.07556		5,088,000,000,000.00	50,880,000	50,220,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	30.12490	100.00000	29.90650			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	84.40001	100.00000	83.82716			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.97866	100.00000	19.83381		2,876,000,000,000.00	28,760,000	7,190,000.00	
MBF028 On	16/04/2015	Spot Bond			100.00000	16.14856	100.00000	15.99779			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	67.33301	100.00000	66.83950			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	67.55843	100.00000	67.06327			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	33.20526	100.00000	32.96188			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	83.12426	100.00000	82.57010			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	93.76483	100.00000	93.06510			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.97879	100.00000	30.75173			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	64.06674	100.00000	63.60226			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.01752	100.00000	30.79264			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.02182	100.00000	26.82592			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.93338	100.00000	14.82511			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.77933	100.00000	17.65043			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.79319	100.00000	3.76569			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.26071	100.00000	9.19357			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.12256	8.00000	102.05692			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	89.05271	100.00000	88.42114			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.08245	100.00000	21.92235			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.33869	100.00000	24.17745			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.39396	100.00000	24.23236		1,440,000,000,000.00	14,400,000	3,600,000.00	
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.17814	100.00000	12.09746			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.08578	100.00000	8.03250			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.95546	100.00000	7.90304			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.53644	8.59000	102.46578			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.44750	9.34000	100.37278			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.47890	10.01000	100.39893			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.06290	100.00000	22.91011			0.00	0	100,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.67164	100.00000	12.57977			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.75889	100.00000	7.70264			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.25460	100.00000	11.17301			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.45133	100.00000	18.32975		8,100,000,000,000.00	81,000,000	96,800,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.90141	100.00000	16.74360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.25278	8.78500	101.18145			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	62.08039	100.00000	61.63030			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.14237	8.00000	101.07737			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.55256	100.00000	28.36441			0.00	0	2,900,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.70327	100.00000	17.58662			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.94891	100.00000	11.87018			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	42.49027	100.00000	42.20877			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07511	100.00000	0.07457			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07511	100.00000	0.07457			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.14536	100.00000	7.09356			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.23419	100.00000	7.18174			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.32301	100.00000	7.26992			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.39407	100.00000	7.34046			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.51249	100.00000	7.45803			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.57171	100.00000	7.51682			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.64277	100.00000	7.58736			94,600,000,000.00	946,000	242,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	7.82042	100.00000	7.76371			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.93884	100.00000	7.88129			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.06911	100.00000	8.01061			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.18755	100.00000	8.12819			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.24676	100.00000	8.18697			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.95734	100.00000	8.89239			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.78634	100.00000	9.71540			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07511	100.00000	0.07457			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07511	100.00000	0.07457			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.31474	100.00000	31.00812			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	22.00311	100.00000	23.44902		170,400,000,000.00	1,704,000	426,000.00	
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.07859	100.00000	16.95477			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.60240	100.00000	9.53278			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	90.46933	100.00000	89.81690			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.02156	100.00000	20.88306			0.00	0	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.10603	100.00000	14.00377			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.64322	100.00000	15.54014			0.00	0	6,200,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02032	100.00000	0.02020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	55.17802	100.00000	54.77798			2,042,280,000,000.00	20,422,800	5,991,400.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.73483	100.00000	21.59084			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.43936	100.00000	15.32742			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.89763	100.00000	7.84038			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.57899	100.00000	34.35114			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.14235	100.00000	27.93831			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.87456	100.00000	16.76338			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.89699	100.00000	10.81799			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	69.14164	100.00000	68.65656			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	66.08775	100.00000	65.60337			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	61.37627	100.00000	60.93129			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	100.62847	100.00000	99.82345			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.35235	100.00000	23.22004			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.85300	100.00000	38.63288			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.27247	100.00000	22.14628			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.12218	100.00000	21.00251			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	17.90109	100.00000	17.77131			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	60.43699	100.00000	59.99882			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50 On	25/03/2013	Spot Bond			100.00000	58.57152	100.00000	58.14687			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	58.39315	100.00000	57.96981			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	58.39315	100.00000	57.96981			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	58.39315	100.00000	57.96981			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.72328	100.00000	16.60203			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.17567	100.00000	16.05840			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.84618	100.00000	15.73130			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.44418	100.00000	17.31771			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.77207	100.00000	9.71671			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.73442	100.00000	13.63484			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.62514	100.00000	9.57061			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.25473	100.00000	11.17225			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	11.87311	100.00000	11.78608			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.97947	100.00000	12.88433			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.38928	100.00000	11.30671			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	87.09134	100.00000	86.68939			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.96450	100.00000	6.92494			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	42.48846	100.00000	42.18041			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On	17/03/2014			100.00000	29.34474	100.00000	29.17080			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.24989	100.00000	29.07651			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.55474	100.00000	9.42787			0.00	0	0.00
NED10	On	15/08/2012			100.00000	95.96144	100.00000	95.22517			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.91664	100.00000	20.77882			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	88.78656	100.00000	88.15835			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	75.43095	100.00000	74.98896			0.00	0	0.00
NED6	On	20/09/2013			100.00000	48.14631	100.00000	47.82908			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.92990	100.00000	38.67058			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.73104	100.00000	7.67499			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.83208	100.00000	17.71460			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.45452	100.00000	12.36423			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
NET44	On	16/08/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.97829	100.00000	8.91530			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	14.13150	100.00000	14.03736			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.23143	100.00000	12.14275			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	101.14669	6.82500	101.09090			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12On	22/05/2014	Spot Bond			6.58500	101.10648	6.58500	101.05265			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	62.99103	100.00000	62.53434			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.68374	100.00000	16.52796			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.46366	100.00000	12.37330			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	101.16344	6.92500	101.10683			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	63.19522	100.00000	62.73705			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.86348	100.00000	16.70603			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.69589	100.00000	12.60384			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.23045	7.32500	101.17056			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	63.46747	100.00000	63.00733			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.19460	100.00000	17.03406			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.01684	100.00000	93.31346			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	63.49300	100.00000	63.03267			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.15553	100.00000	93.45112			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	63.71987	100.00000	63.25791			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.22488	100.00000	93.51995			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	64.00346	100.00000	63.53944			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	64.37214	100.00000	63.90545			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.36202	100.00000	10.28690			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.37945	8.21500	101.31227			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	49.78265	100.00000	49.43517			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.63325	100.00000	34.40506			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.28345	100.00000	14.18881			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.76213	100.00000	14.66485			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.94001	100.00000	6.89130			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.77654	100.00000	13.68526			0.00	0	5,300,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	55.24040	100.00000	54.83990			0.00	0	2,000,000.00
NTC10 On	18/04/2014	Spot Bond			100.00000	26.91088	100.00000	26.71577			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	26.76689	100.00000	26.57284			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.98956	100.00000	10.90989		1,688,000,000,000.00	16,880,000	0	4,220,000.00
NTC13 On	31/01/2015	Spot Bond			100.00000	16.61561	100.00000	18.18691			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	44.44437	100.00000	100.00000			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	8.77913	100.00000	100.00000			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.28484	100.00000	11.20302			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.33266	100.00000	11.25050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.36135	100.00000	11.27899			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.05008	100.00000	11.96271			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	12.81533	100.00000	12.72241			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	17.59810	100.00000	17.47051			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.28032	100.00000	17.16583			0.00	0	89,100,000.00
OTCA03On	31/07/2012	Spot Bond			100.00000	100.48917	100.00000	99.68739			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	67.48157	100.00000	66.99232			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	33.53429	100.00000	33.29117			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	67.39183	100.00000	66.90324			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	33.29207	100.00000	33.05071			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.95868	100.00000	13.85748			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	97.87234	100.00000	99.43501			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.87234	100.00000	99.83553			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.32767	100.00000	11.26350			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.12466	100.00000	17.00051			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.98173	100.00000	3.95286			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	60.30895	100.00000	59.73968			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	84.68677	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
PNP03	On	21/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	95.33077	100.00000	94.61039			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	28.91075	100.00000	28.70114			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	75.15422	100.00000	74.71472			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	88.54346	100.00000	87.91845			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	59.40484	100.00000	58.97415			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	59.56538	100.00000	59.13353			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	40.93383	100.00000	40.63707			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	88.58707	100.00000	87.96174			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	29.05807	100.00000	28.84739			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	75.31704	100.00000	74.87658			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	59.83294	100.00000	59.39914			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	41.00755	100.00000	40.71026			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	88.66336	100.00000	88.03751			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	29.38737	100.00000	29.17431			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	60.31453	100.00000	59.87726			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	88.85957	100.00000	88.23233			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	29.75133	100.00000	29.53564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4DOn	15/06/2013	Spot Bond			100.00000	60.74263	100.00000	60.30225			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	31.26178	100.00000	31.03513			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	85.19918	100.00000	84.61563			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	85.22015	100.00000	84.63646			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	85.30406	100.00000	84.71979			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	17.53703	100.00000	17.42148			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00189	100.00000	0.00188			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.75500	126.75381	5.70000	126.87319		109,927,544,868,150.00	101,224,130	20,544,169,000.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.79423	100.00000	7.74288			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.46410	100.00000	3.44128			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	53.90821	100.00000	53.54911			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			7.47500	127.31961	7.42000	127.81242		102,753,319,258,850.00	746,263,446	12,755,570,435.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00084	100.00000	0.00083			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			218.52551	81.56130	218.58951	80.53179		331,440,918,899,650.00	516,715,000	1,446,152,277.00	
R197 On	07/12/2023	Spot Bond			1.85000	260.78991	1.85000	260.64794		171,273,000,000.00	92,580,000	273,076,000.00	
R201 On	21/12/2014	Spot Bond			4.92500	109.35895	4.88000	109.42245		4,859,596,000,000.00	986,720,000	2,662,372,958.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.38000	189.30185	2.38000	189.19069			1,052,866,161,200.00	442,380,740	1,492,902,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.91405	8.00000	99.74625			21,691,200,000,000.00	711,400,000	2,133,450,000.00
R203	On	15/09/2017	Spot Bond			6.14000	112.09313	6.12000	112.13003			26,648,392,060,000.00	340,129,000	7,174,122,000.00
R204	On	21/12/2018	Spot Bond			6.45000	108.72653	6.44000	108.72443			25,536,812,368,200.00	959,195,716	5,094,282,243.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.64461	8.75000	101.43756			2,187,500,000,000.00	250,000,000	864,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.81240	100.00000	26.61801			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.97000	103.72455	4.91500	103.76288			13,528,742,570,000.00	722,081,000	4,131,933,500.00
R207	On	15/01/2020	Spot Bond			6.67500	103.49747	6.65000	103.59066			25,930,415,220,000.00	884,706,400	5,328,503,355.00
R208	On	31/03/2021	Spot Bond			6.80500	101.73284	6.78000	101.83899			49,226,700,721,445.00	233,901,649	9,206,884,027.00
R209	On	31/03/2036	Spot Bond			8.05500	82.97506	8.00000	83.41525			41,117,520,780,000.00	104,596,000	8,583,550,000.00
R210	On	31/03/2028	Spot Bond			2.28000	144.62436	2.30000	144.17078			494,190,000,000.00	216,750,000	375,950,000.00
R211	On	31/01/2017	Spot Bond			0.72000	120.07209	0.73000	121.35681			1,055,556,000,000.00	466,050,000	1,752,050,000.00
R212	On	31/01/2022	Spot Bond			1.82000	120.01844	1.82000	121.47935			423,911,799,220.00	232,918,571	1,115,034,571.00
R213	On	28/02/2031	Spot Bond			7.92000	93.87279	7.86500	94.31189			17,982,043,200,000.00	270,460,000	3,343,838,720.00
R214	On	28/02/2041	Spot Bond			6.50000	102.55619	6.50000	102.50302			29,711,175,000,000.00	570,950,000	5,289,899,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	59.18747	100.00000	58.79748			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.45831	100.00000	39.19832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	26.30554	100.00000	26.13221			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.53703	100.00000	17.42148			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.69135	100.00000	11.61432			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.79423	100.00000	7.74288			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.19616	100.00000	5.16192			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.46410	100.00000	3.44128			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.71000	100.00000	47.39392			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.80667	100.00000	31.59595			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.20444	100.00000	21.06397			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.13630	100.00000	14.04264			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.42420	100.00000	9.36176			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.28280	100.00000	6.24117			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.18853	100.00000	4.16078			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.79235	100.00000	2.77386			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.86157	100.00000	1.84924			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.24105	100.00000	1.23282			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.82736	100.00000	0.82188			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	0.55158	100.00000	0.54792			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36772	100.00000	0.36528			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24514	100.00000	0.24352			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16343	100.00000	0.16235			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10895	100.00000	0.10823			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07264	100.00000	0.07215			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04842	100.00000	0.04810			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03228	100.00000	0.03207			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02152	100.00000	0.02138			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01435	100.00000	0.01425			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00957	100.00000	0.00950			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00638	100.00000	0.00633			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00425	100.00000	0.00422			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00283	100.00000	0.00282			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00189	100.00000	0.00188			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00126	100.00000	0.00125			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00084	100.00000	0.00083			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00056	100.00000	0.00056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.88803	100.00000	31.65684			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	55.98713	100.00000	55.58123			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.71138	100.00000	12.61921			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.20558	100.00000	18.03559			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	91.15801	100.00000	90.49584			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	90.03173	100.00000	89.38711			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	59.52020	100.00000	61.29980			0.00	0	3,000,000.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	61.68438	100.00000	61.09568			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	15.84856	100.00000	15.73365			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	91.62836	100.00000	90.96278			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	88.39012	100.00000	87.77056			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	82.23324	100.00000	81.69488			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	19.82950	100.00000	19.70749			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.51807	5.87500	102.46997			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	97.07868	100.00000	96.33193			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	29.96532	100.00000	29.74807			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	63.59260	100.00000	63.13156			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	63.95332	100.00000	63.48965			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.30066	100.00000	26.10999			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.00864	100.00000	13.92561			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.88357	100.00000	14.68193			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.25260	100.00000	16.72950			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.25260	100.00000	16.72950			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	45.83695	100.00000	45.23490			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.28506	100.00000	31.05824			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.86375	100.00000	23.72229			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	15.48669	100.00000	15.37441		2,028,000,000,000.00	20,280,000	5,070,000.00	
RPI01	On	22/07/2016	Spot Bond			5.25000	100.01408	5.25000	99.97153			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43005	100.00000	0.42697			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.34090	100.00000	2.32393			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	83.78871	100.00000	83.33333			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	104.21582	100.00000	103.38431			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	12.32621	100.00000	12.24456			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.35881	100.00000	7.31701			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	94.62025	100.00000	93.90703			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.99716	100.00000	14.89834		3,000,000,000,000.00	30,000,000	33,600,000	33,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.39500	100.00000	11.31239			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.47339	8.00000	108.40366			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.62399	100.00000	7.56334			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.44483	100.00000	8.38361			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.04645	100.00000	19.91436			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.69782	100.00000	61.28907			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.46571	100.00000	11.38975			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.00509	5.75000	121.90042			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.44749	100.00000	42.16781			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	59.36823	100.00000	58.97492			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	61.62346	100.00000	61.21742			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.39926	100.00000	12.31756			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.72021	100.00000	24.55732			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.68545	100.00000	61.27679			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.55668	100.00000	8.49465			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.52998	100.00000	30.30864			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.63340	100.00000	22.46931			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.96176	100.00000	9.88954			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	57.89675	100.00000	57.47699			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.47274	100.00000	44.15031			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.05198	100.00000	12.96598			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.58852	100.00000	31.35951			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.84282	100.00000	10.76335			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.03817	100.00000	7.97989			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.82371	100.00000	0.81825			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.49829	100.00000	8.43668			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	10.94461	100.00000	10.87210			0.00	0	50,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.85556	10.05000	101.77418			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.38239	100.00000	8.30412			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.96656	100.00000	16.84355			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.07280	100.00000	8.98809			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.85418	100.00000	7.78085			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.91668	8.00000	106.87082			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.33974	100.00000	9.27820			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.03813	100.00000	9.97199			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	65.71702	100.00000	65.28401			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.41011	100.00000	15.30858			0.00	0	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.71334	100.00000	56.31748			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.09945	100.00000	6.05904			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	4.94724	100.00000	6.13402			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.06418	100.00000	10.98395			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.46921	100.00000	2.45131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03951	100.00000	0.03922			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.22867	6.50000	100.19346			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.93152	100.00000	10.85226			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	54.26888	100.00000	53.87543			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.75420	100.00000	16.63273			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.52753	100.00000	1.51646			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.83107	8.75000	101.78309			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.79148	100.00000	51.44648			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.08733	100.00000	16.97351			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.57653	100.00000	52.22821			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.39926	100.00000	12.31756			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.49698	100.00000	22.33387			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.59560	100.00000	10.51878			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.94736	100.00000	13.84624			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.21279	100.00000	9.14599			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.90539	100.00000	13.81327			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.34133	100.00000	14.15648			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.13225	100.00000	10.05878			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	9.69922	100.00000	9.62890			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	8.34539	100.00000	8.26662			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.55156	100.00000	8.48556			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.76600	6.75000	101.69661			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.01024	100.00000	21.90669			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.15494	7.25000	100.09681			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	11.25432	100.00000	11.14923			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	99.03380	8.75000	98.86432			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	101.84577	13.50000	101.58002			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.97248	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
SYN870 On	20/01/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	62.85493	100.00000	62.43738			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN920	On	16/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN928	On	19/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN929	On	19/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN930	On	01/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN931	On	16/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		2,400,000,000,000.00	24,000,000	24,000,000.00	
SYN932	On	17/08/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	22.68459	100.00000	22.53431			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.58820	100.00000	11.51143			0.00	0	14,000.00
T018	On	15/07/2014	Spot Bond			100.00000	28.88437	100.00000	28.69405			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	34.52577	100.00000	34.29827			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.26117	6.27500	101.20978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	55.75448	100.00000	55.35025			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	54.94896	100.00000	54.55058			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	12.72177	100.00000	12.62853			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.24623	8.00000	102.18016			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.81479	6.27000	100.76366			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.28538	100.00000	29.11179			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.71777	100.00000	44.30023			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.03412	100.00000	6.99360			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.23727	100.00000	7.19486			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.91675	100.00000	7.86458			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.67405	100.00000	7.62755			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.60855	100.00000	8.55333		500,000,000,000.00	5,000,000	1,000,000.00	
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.46843	100.00000	12.37717			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2A On	18/10/2012	Spot Bond			100.00000	81.98873	100.00000	81.44915			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	10.47073	100.00000	10.41904			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	81.92917	100.00000	81.38899			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	82.74276	100.00000	82.19720			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	82.09977	100.00000	81.55945			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	82.32184	100.00000	81.78005			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.40217	100.00000	6.36078			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.85766	100.00000	6.81297			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.16133	100.00000	7.11442			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.76865	100.00000	7.71734			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.17353	100.00000	8.11929			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.46526	100.00000	12.37991			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.18752	100.00000	10.11366			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.18877	100.00000	12.12415			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.42189	100.00000	10.37057			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.00949	100.00000	6.98379			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.11071	100.00000	7.08428			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.16133	100.00000	7.13452			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.26564	100.00000	10.21545			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.42189	100.00000	10.37057			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	10.95902	100.00000	10.90380			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.66743	100.00000	7.63695			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	10.95902	100.00000	10.90380			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.74029	100.00000	11.67941			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.67963	100.00000	8.64182			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.69146	100.00000	11.63093			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.59781	100.00000	15.50896			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.72843	100.00000	12.66127			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.74430	100.00000	15.65438			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.48556	100.00000	39.19929			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.70333	100.00000	23.54629			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.44943	6.00000	102.40051			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.01692	100.00000	11.93774		400,000,000,000.00	4,000,000	4,000,000	1,024,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.04199	100.00000	13.94947		4,000,000,000,000.00	40,000,000	40,000,000	294,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.83485	100.00000	12.75028		4,000,000,000,000.00	40,000,000	40,000,000	150,675,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.42037	100.00000	13.33096		400,000,000,000.00	4,000,000	4,000,000	126,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	10.38477	100.00000	10.31634			400,000,000,000.00	4,000,000	14,200,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.78606	10.00000	99.70596			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.79139	9.75000	99.71327			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.79556	100.00000	9.71997			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	58.31415	100.00000	57.98287			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.74629	100.00000	14.64913			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	79.04202	100.00000	78.55710			0.00	0	2,000,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.02124	100.00000	26.82534			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.17602	100.00000	11.09500			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.13895	100.00000	17.01469			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.07866	100.00000	14.97930			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	97.53681	100.00000	96.77876			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.18945	100.00000	44.86183			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	97.56684	100.00000	96.80855			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.20101	100.00000	44.88690			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	97.67493	100.00000	96.91580			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.67567	100.00000	45.34452			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.81580	100.00000	17.64946			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.14990	100.00000	12.03646			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.67031	100.00000	9.58002			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	93.61658	100.00000	92.92141			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.41381	100.00000	11.34915			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.92510	100.00000	17.80699			0.00	0	63,055,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	10.42996	100.00000	14.87318			400,000,000,000.00	4,000,000	42,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.22036	100.00000	19.09372			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.96740	100.00000	11.88855			0.00	0	28,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.53472	100.00000	10.46530			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.33879	100.00000	10.27067			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.25172	100.00000	10.18417			0.00	0	34,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	40.80332	100.00000	40.53592			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.32156	100.00000	33.10081			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.23557	100.00000	9.17472			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.42911	100.00000	25.26064			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.78004	100.00000	20.64312			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.22395	100.00000	7.17609			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.83278	100.00000	14.73505			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.21524	100.00000	9.15452			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29423	100.00000	0.29229			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.79403	100.00000	5.76120			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02333	100.00000	0.02320			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.79403	100.00000	5.76120			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.52138	100.00000	15.43320			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.87915	100.00000	15.78894			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.88628	100.00000	14.80171			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.88628	100.00000	14.80171			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.11541	100.00000	14.03522			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.11541	100.00000	14.03522			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.35906	100.00000	13.28317			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.35906	100.00000	13.28317			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.57142	100.00000	12.50000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.57142	100.00000	12.50000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.85442	100.00000	11.78726			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.85442	100.00000	11.78726			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.15734	100.00000	11.09413			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.15734	100.00000	11.09413			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.56109	100.00000	10.50126			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.99670	100.00000	9.94006			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.47146	100.00000	7.42902			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.05770	100.00000	7.01761			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.64158	100.00000	6.60385			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.64158	100.00000	6.60385			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.28571	100.00000	6.25000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.92638	100.00000	5.89148			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.56446	100.00000	5.53169			0.00	0	0.00
Total for j-Bonds :											,210,190,322,406,720.00	,351,218,097	104,237,263,941.00	
Grand Total:											10,190,491,462,870.00	151,292,940	04,238,693,432.00	