



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 14/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	18/06/2012	Foreign Exchange Future			8.42290	8.42290	8.37640	8.37640		20.85	518,058,887.40	61,506	187,342.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			0.50530	0.00051	0.402	33.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			874.10530	0.87411	827.502	33.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.00980	0.00001	0.003	47.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,923.60980	1.92361	1,877.103	47.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			41.67060	0.04167	45.430	22.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			165.27060	0.16527	122.530	22.07	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			8.53670	0.00854	7.428	25.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			382.13670	0.38214	334.528	25.12	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			4.62140	0.00462	3.670	26.64	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			478.22140	0.47822	430.770	26.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			381.26290	0.38126	425.159	25.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			4.86290	0.00486	2.259	25.53	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			288.02310	0.28802	328.627	24.36	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put			11.62310	0.01162	5.727	24.36	0.00	0	6,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			201.97370	0.20197	236.617	23.19	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			25.57370	0.02557	13.717	23.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			676.82660	0.67683	723.000	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			0.42660	0.00043	0.100	28.78	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			627.03120	0.62703	673.072	28.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			0.63120	0.00063	0.172	28.24	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			577.33540	0.57734	623.193	27.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			0.93540	0.00094	0.293	27.70	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,326.40000	1.32640	1,372.900	27.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00000	0.00000	0.000	27.01	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			876.49120	0.87649	922.907	30.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			0.09120	0.00009	0.007	30.06	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			726.68890	0.72669	772.958	29.32	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			0.28890	0.00029	0.058	29.32	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,626.40000	1.62640	1,672.900	24.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	24.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,376.40000	1.37640	1,422.900	26.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00000	0.00000	0.000	26.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.53240	8.53240	8.48900	8.48900		20.82	426,679,726.80	50,007	176,495.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,351.91350	1.35191	1,395.355	19.86	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.91350	0.01291	12.955	19.86	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,208.06590	1.20807	1,251.466	19.37	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			19.06590	0.01907	19.065	19.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,113.54550	1.11355	1,156.884	19.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			24.54550	0.02455	24.483	19.05	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			160.29570	0.16030	166.182	24.80	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			971.29570	0.97130	933.781	24.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			213.39600	0.21340	221.102	23.20	442,203.80	2,000	9,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			724.39600	0.72440	688.702	23.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			193.51110	0.19351	200.509	23.73	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			804.51110	0.80451	768.109	23.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			175.90060	0.17590	182.297	24.27	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			886.90060	0.88690	849.897	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			322.09500	0.32209	334.526	21.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			433.09500	0.43309	402.126	21.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			275.09690	0.27510	285.433	21.87	570,865.60	2,000	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			536.09690	0.53610	503.033	21.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			261.21750	0.26122	270.948	22.14	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			572.21750	0.57222	538.548	22.14	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			469.12710	0.46913	491.298	19.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			230.12710	0.23013	208.898	19.40	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			399.00900	0.39901	416.514	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			310.00900	0.31001	284.114	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			358.39210	0.35839	372.960	20.58	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			369.39210	0.36939	340.560	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			687.03950	0.68704	721.545	18.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			98.03950	0.09804	89.145	18.39	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			616.60860	0.61661	647.559	18.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			127.60860	0.12761	115.159	18.54	322,444.92	2,800	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			551.31250	0.55131	578.275	18.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			162.31250	0.16231	145.875	18.69	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,020.41880	1.02042	1,063.654	18.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			31.41880	0.03142	31.254	18.73	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			842.39470	0.84239	882.410	18.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			53.39470	0.05339	50.010	18.08	250,049.00	5,000	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			801.84420	0.80184	840.695	18.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			62.84420	0.06284	58.295	18.16	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.63330	8.63330	8.58930	8.58930		21.01	1,873,426.10	217	31,549.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			275.46230	0.27546	282.895	24.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,186.16230	1.18616	1,149.596	24.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			0.00000	0.00000	169.482	27.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			0.00000	0.00000	1,936.181	27.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			0.00000	0.00000	121.019	30.05	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	On	14/12/2012	Foreign Exchange Future	11.10	Put			0.00000	0.00000	2,587.719	30.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			441.29320	0.44129	452.080	21.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			651.99320	0.65199	618.780	21.60	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			383.39760	0.38340	392.645	22.39	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			794.09760	0.79410	759.345	22.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			357.98420	0.35798	366.643	22.78	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			868.68420	0.86868	833.343	22.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			765.28650	0.76529	792.519	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			225.98650	0.22599	209.219	18.73	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			632.85410	0.63285	651.039	19.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			343.55410	0.34355	317.739	19.48	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			510.11530	0.51012	522.376	20.79	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			520.81530	0.52082	489.076	20.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			827.50440	0.82750	857.877	18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			188.20440	0.18820	174.577	18.52	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			795.89120	0.79589	824.719	18.62	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			206.59120	0.20659	191.418	18.62	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.73660	8.73660	8.69290	8.69290		21.09	30,490,734.00	3,490	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			509.11890	0.50912	519.625	22.17	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			916.21890	0.91622	883.025	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			899.96630	0.89997	924.142	18.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			307.06630	0.30707	287.542	18.76	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.92860	8.92860	8.88380	8.88380		21.41	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,298.88100	1.29888	1,326.032	18.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			415.08100	0.41508	397.432	18.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			893.76930	0.89377	908.238	21.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,009.96930	1.00997	979.638	21.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.44100	9.44100	9.39420	9.39420		22.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,895.85180	1.89585	1,952.667	19.83	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			501.65180	0.50165	511.667	19.83	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
\$ / R	On	14/12/2015	Foreign Exchange Future			10.74470	10.74470	10.69790	10.69790		25.03	0.00	0	0.00
\$ / R	MAOn	18/06/2012	Foreign Exchange Future			8.42290	8.42290	8.37640	8.37640		20.85	126,343.50	15	61.00
\$ / R	MAOn	18/06/2012	Foreign Exchange Future	8.38	Call			0.00000	0.00000	9,740.239	21.09	0.00	0	0.00
\$ / R	MAOn	18/06/2012	Foreign Exchange Future	8.38	Put			0.00000	0.00000	5,450.239	21.09	0.00	0	0.00
\$ / R	MAOn	17/09/2012	Foreign Exchange Future			8.53240	8.53240	8.48900	8.48900		20.82	85,324.00	10	870.00
\$ / R	MAOn	17/09/2012	Foreign Exchange Future	8.49	Call			0.00000	0.00000	37,710.124	20.53	0.00	0	0.00
\$ / R	MAOn	17/09/2012	Foreign Exchange Future	8.49	Put			0.00000	0.00000	33,470.124	20.53	0.00	0	0.00
\$ / R	MAOn	14/12/2012	Foreign Exchange Future			8.63330	8.63330	8.58930	8.58930		21.01	0.00	0	2.00
\$ / R	MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			0.00000	0.00000	52,614.827	20.75	0.00	0	0.00
\$ / R	MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			0.00000	0.00000	48,284.827	20.75	0.00	0	0.00
\$ / R	MAOn	18/03/2013	Foreign Exchange Future			8.73660	8.73660	8.69290	8.69290			0.00	0	0.00
\$ / R	MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	4,660.000		0.00	0	0.00
\$ / R	MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.08970	13.08970	13.05070	13.05070		17.36	82,059,329.30	6,269	78,370.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call			1,950.70010	1.95070	1,989.700	21.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put			0.00010	0.00000	0.000	21.46	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call			559.96630	0.55997	595.768	25.68	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put			9.26630	0.00927	6.068	25.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.25460	13.25460	13.22040	13.22040		17.19	46,086,244.20	3,477	10,686.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,893.66260	1.89366	1,926.765	18.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			23.26260	0.02326	22.165	18.17	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,144.35220	1.14435	1,171.599	15.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			73.95220	0.07395	66.999	15.37	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			388.87250	0.38887	391.637	17.78	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			618.47250	0.61847	587.037	17.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			279.46420	0.27946	277.990	18.96	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			909.06420	0.90906	873.390	18.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.40840	13.40840	13.37160	13.37160		17.90	0.00	0	1,500.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			0.00000	0.00000	693.244	17.83	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
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			0.00000	0.00000	654.844	17.83	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.56690	13.56690	13.52790	13.52790		17.47	25,166,599.50	1,855	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			0.00000	0.00000	1,255.300	26.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			0.00000	0.00000	1,218.400	26.32	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10620	0.10620	0.10550	0.10550		29.06	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	20.191	29.06	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	400.191	29.06	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10780	0.10780	0.10700	0.10700		25.38	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	458.943	25.38	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	678.943	25.38	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10920	0.10920	0.10850	0.10850		23.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	695.432	23.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	775.432	23.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.60950	10.60950	10.53080	10.53080		15.11	70,298,547.00	6,626	43,505.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,080.80350	1.08080	1,159.500	23.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			0.00350	0.00000	0.000	23.51	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			930.82850	0.93083	1,009.502	23.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			0.02850	0.00003	0.002	23.88	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			731.05730	0.73106	809.545	23.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			0.25730	0.00026	0.045	23.61	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			66.38960	0.06639	103.764	15.85	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			85.58960	0.08559	44.264	15.85	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			681.23150	0.68123	759.592	23.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			0.43150	0.00043	0.092	23.54	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			483.51310	0.48351	560.648	23.27	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			2.71310	0.00271	1.148	23.27	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			247.72130	0.24772	316.589	19.56	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			16.92130	0.01692	7.089	19.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.75640	10.75640	10.68150	10.68150		16.66	62,311,825.20	5,793	25,220.00

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	11.25	Call			204.25390	0.20425	214.363	18.56	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			772.75390	0.77275	707.964	18.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			848.11580	0.84812	912.352	15.01	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			66.61580	0.06662	55.952	15.01	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			622.94210	0.62294	674.312	15.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			141.44210	0.14144	117.912	15.14	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			214.74570	0.21475	225.970	18.37	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			733.24570	0.73325	669.570	18.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,254.01500	1.25401	1,326.904	16.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			22.51500	0.02252	20.504	16.13	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			974.69610	0.97470	1,042.789	14.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			43.19610	0.04320	36.389	14.94	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.89690	10.89690	10.81980	10.81980		17.31	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			0.00000	0.00000	765.189	15.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			0.00000	0.00000	268.289	15.84	201,216.53	750	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			0.00000	0.00000	562.841	17.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			0.00000	0.00000	485.941	17.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			0.00000	0.00000	460.053	17.90	345,039.98	750	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			0.00000	0.00000	663.153	17.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			0.00000	0.00000	825.746	15.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			0.00000	0.00000	228.845	15.64	85,817.06	375	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.04420	11.04420	10.96630	10.96630		17.57	828,315.00	75	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			0.00000	0.00000	700.804	17.35	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			0.00000	0.00000	626.604	17.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.28210	11.28210	11.19830	11.19830		17.70	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			0.00000	0.00000	1,005.272	17.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			0.00000	0.00000	923.172	17.59	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			439.55200	439.55200	438.88900	438.88900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			445.86400	445.86400	445.19500	445.19500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/08/2012	Index Future			398.21300	398.21300	397.04400	397.04400			0.00	0	1,004.00
ALBI	On	01/11/2012	Index Future			403.93100	403.93100	402.74900	402.74900			0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry			8.43110	8.43110	8.38910	8.38910		21.64	0.00	0	2,360.00
ANY DAY	On	28/06/2012	Any day expiry	7.40	Call			990.00000	0.99000	1,032.000	26.15	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	26.15	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	8.25	Call			219.00000	0.21900	245.000	20.74	0.00	0	0.00
ANY DAY	On	28/06/2012	Any day expiry	8.25	Put			80.00000	0.08000	64.000	20.74	0.00	0	0.00
AUS / R	On	18/06/2012	Foreign Exchange Future			8.40770	8.40770	8.37130	8.37130		15.57	105,583,896.60	12,558	2,617.00
AUS / R	On	18/06/2012	Foreign Exchange Future	8.37	Call			0.00000	0.00000	77.481	16.17	0.00	0	0.00
AUS / R	On	18/06/2012	Foreign Exchange Future	8.37	Put			0.00000	0.00000	39.781	16.17	0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future			8.45080	8.45080	8.41570	8.41570		16.66	10,309,976.00	1,220	4,672.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			0.00000	0.00000	301.553	16.66	0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			0.00000	0.00000	270.753	16.66	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.49530	8.49530	8.46000	8.46000		16.66	79,099,738.30	9,311	11,786.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			0.00000	0.00000	415.567	16.62	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			0.00000	0.00000	380.267	16.62	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.54340	8.54340	8.50760	8.50760		16.61	15,292,686.00	1,790	3,790.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			0.00000	0.00000	506.988	16.55	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			0.00000	0.00000	473.588	16.55	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			9.75670	9.75670	9.73800	9.73800		17.68	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.21570	8.21570	8.17390	8.17390		13.87	0.00	0	42.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Call			0.00000	0.00000	75.747	14.49	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Put			0.00000	0.00000	30.047	14.49	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.30720	8.30720	8.26830	8.26830		14.57	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			0.00000	0.00000	264.175	14.53	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			0.00000	0.00000	226.975	14.53	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.39160	8.39160	8.35250	8.35250		15.45	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			0.00000	0.00000	384.265	15.36	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			0.00000	0.00000	342.665	15.36	0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future			0.42350	0.42350	0.37810	0.37810			0.00	0	2,835.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	8,000.00
CF CANIOn	18/06/2012	Can-Do Future			0.00160	0.00160	0.00480	0.00480			0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	16,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.10310	0.10310	0.10180	0.10180			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.05250	0.05250	0.05340	0.05340			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.11440	0.11440	0.12200	0.12200			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02920	0.02920	0.02750	0.02750			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.15970	0.15970	0.16730	0.16730			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.07870	0.07870	0.07430	0.07430			0.00	0	4,800.00
CHF / R On	18/06/2012	Foreign Exchange Future			8.83440	8.83440	8.76960	8.76960		18.22	0.00	0	19,917.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Call			0.00000	0.00000	105.888	18.76	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Put			0.00000	0.00000	41.488	18.76	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.96990	8.96990	8.90840	8.90840		18.32	224,247.50	25	75.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			0.00000	0.00000	361.510	18.18	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			0.00000	0.00000	301.610	18.18	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.10180	9.10180	9.03970	9.03970		19.78	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			0.00000	0.00000	532.236	19.56	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			0.00000	0.00000	470.436	19.56	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.43220	8.43220	8.39040	8.39040		21.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Call			991.00000	0.99100	1,033.000	25.99	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	25.99	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			676.00000	0.67600	716.000	23.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			6.00000	0.00600	4.000	23.04	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			225.00000	0.22500	249.000	20.71	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			85.00000	0.08500	67.000	20.71	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			105.00000	0.10500	116.000	22.22	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			225.00000	0.22500	194.000	22.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.46920	8.46920	8.43050	8.43050		20.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			339.00000	0.33900	360.000	19.62	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			159.00000	0.15900	141.000	19.62	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			223.00000	0.22300	236.000	21.08	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			303.00000	0.30300	277.000	21.08	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,037.00000	1.03700	1,075.000	19.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			7.00000	0.00700	6.000	19.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			730.00000	0.73000	767.000	18.07	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			20.00000	0.02000	18.000	18.07	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.50760	8.50760	8.46840	8.46840		20.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			793.00000	0.79300	829.000	18.16	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			45.00000	0.04500	41.000	18.16	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			428.00000	0.42800	448.000	19.54	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			210.00000	0.21000	190.000	19.54	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			313.00000	0.31300	325.000	20.82	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			355.00000	0.35500	327.000	20.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,086.00000	1.08600	1,125.000	19.22	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			18.00000	0.01800	17.000	19.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.54530	8.54530	8.50150	8.50150		20.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			382.00000	0.38200	396.000	20.64	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			391.00000	0.39100	361.000	20.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,131.00000	1.13100	1,174.000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put			30.00000	0.03000	29.000	18.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			848.00000	0.84800	887.000	18.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			67.00000	0.06700	62.000	18.19	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			496.00000	0.49600	518.000	19.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			245.00000	0.24500	223.000	19.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.58300	8.58300	8.53910	8.53910		20.93	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			569.00000	0.56900	589.000	19.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			280.00000	0.28000	256.000	19.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			455.00000	0.45500	469.000	20.52	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			426.00000	0.42600	396.000	20.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,182.00000	1.18200	1,227.000	18.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			43.00000	0.04300	44.000	18.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			909.00000	0.90900	948.000	18.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			90.00000	0.09000	85.000	18.24	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.61730	8.61730	8.57340	8.57340		20.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			517.00000	0.51700	531.000	20.46	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			454.00000	0.45400	424.000	20.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			963.00000	0.96300	1,001.000	18.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			110.00000	0.11000	104.000	18.24	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.64770	8.64770	8.60380	8.60380		20.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,009.00000	1.00900	1,048.000	18.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			125.00000	0.12500	120.000	18.23	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			567.00000	0.56700	581.000	20.33	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			473.00000	0.47300	443.000	20.33	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.43700	85.34642	9.52500	84.66353			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.53300	82.79117	9.62400	82.09696			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			399.32400	399.32400	398.23500	398.23500			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			0.00000	0.00000	10,940.000		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			405.05700	405.05700	403.95800	403.95800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			0.00000	0.00000	10,970.000		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
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.56000	174.56000	174.51600	174.51600			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.06700	177.06700	177.02300	177.02300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	94.41000	5.59000	94.41000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.58000	94.42000	5.57000	94.43000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.46000	94.54000	5.47000	94.53000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.40000	94.60000	5.42000	94.58000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.29000	94.71000	5.30000	94.70000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.28000	94.72000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.26000	94.74000	5.28000	94.72000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.27000	94.73000	5.30000	94.70000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.35000	94.65000	5.38000	94.62000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.48000	94.52000	5.52000	94.48000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.66000	94.34000	5.70000	94.30000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.85000	94.15000	5.88000	94.12000			0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future				6.57990	6.57990	6.52560	6.52560		19.85	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Call				0.00000	0.00000	84.030	20.29	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Put				0.00000	0.00000	34.130	20.29	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.64160	6.64160	6.58960	6.58960		13.92	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				0.00000	0.00000	214.330	13.92	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				0.00000	0.00000	162.730	13.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.68370	6.68370	6.63120	6.63120		16.20	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				0.00000	0.00000	331.001	16.14	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				0.00000	0.00000	277.301	16.14	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.15500	125.78292	6.19800	125.64800		2.45	0.00	0	14,980.00
R157	On	02/08/2012	Bond Future	6.15	Call			380.52000	0.38052	439.730	2.43	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.15	Put			531.14000	0.53114	455.430	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			734.52000	0.73452	822.710	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			259.13000	0.25913	212.400	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,206.27000	1.20627	1,317.150	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			108.99000	0.10899	84.950	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,341.08000	2.34108	2,472.260	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			12.31000	0.01231	8.570	2.62	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.19300	120.78212	6.23900	120.64952		2.72	0.00	0	200.00
R157	On	01/11/2012	Bond Future	6.24	Call			0.00000	0.00000	880.480	2.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	745.000	2.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			6.22800	122.70163	6.27600	122.57655		2.66	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			0.00000	0.00000	1,122.350	2.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			0.00000	0.00000	986.850	2.67	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.24800	120.08596	8.30500	119.55038		11.34	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			246.72000	0.24672	299.820	10.96	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			6,514.73000	6.51473	6,032.250	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			292.30000	0.29230	353.490	10.99	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			6,158.04000	6.15804	5,683.650	10.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			372.67000	0.37267	447.460	11.03	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			5,638.43000	5.63843	5,177.640	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			6,546.35000	6.54635	7,019.460	12.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			285.90000	0.28590	223.430	12.03	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			4,070.19000	4.07019	4,462.320	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			811.20000	0.81120	667.750	11.72	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			4,690.16000	4.69016	5,108.290	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			625.48000	0.62548	508.030	11.80	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			4,760.90000	4.76090	5,181.720	11.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			607.20000	0.60720	492.440	11.81	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			871.44000	0.87144	1,017.670	11.18	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			3,778.03000	3.77803	3,388.680	11.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			1,758.15000	1.75815	1,999.670	11.34	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			2,274.88000	2.27488	1,980.820	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			1,986.80000	1.98680	2,248.270	11.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			2,033.65000	2.03365	1,759.540	11.39	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.32500	121.80863	8.38300	121.27414		12.88	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call			1,749.15000	1.74915	1,904.470	12.51	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			7,087.24000	7.08724	6,708.070	12.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			6,161.12000	6.16112	6,512.370	13.16	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2,243.24000	2.24324	2,060.000	13.16	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.40700	118.44769	8.46600	117.91522		13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			0.00000	0.00000	5,423.290	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			0.00000	0.00000	4,854.850	13.49	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	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			219.68744	219.68744	219.64748	219.64748			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	37.440		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.21964	256.21964	256.15403	256.15403			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	69.640		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			4.99500	109.41418	5.19600	108.94770		1.74	0.00	0	2,669.00
R201	On	02/08/2012	Bond Future	5.20	Call			0.00000	0.00000	576.980	1.73	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.00000	0.00000	101.250	1.73	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.88900	110.98613	5.11500	110.51451		1.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			0.00000	0.00000	747.710	1.76	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			0.00000	0.00000	286.500	1.76	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.72200	108.33576	4.97800	107.86647		1.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	4.98	Call			0.00000	0.00000	874.190	1.75	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			0.00000	0.00000	401.250	1.75	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.49209	188.49209	188.44175	188.44175			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			0.00000	0.00000	52.090		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			6.77500	109.51738	6.81200	109.35401		4.79	32,855,214.00	300	13,254.00
R203	On	02/08/2012	Bond Future	6.60	Call			389.41000	0.38941	436.430		0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,329.67000	1.32967	1,213.320		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			866.52000	0.86652	949.320		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			699.05000	0.69905	618.480		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,744.43000	1.74443	1,867.020		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			266.17000	0.26617	225.390		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,247.75000	3.24775	3,400.160		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			52.56000	0.05256	41.600		0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.83600	106.93173	6.87500	106.76739		5.53	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			0.00000	0.00000	1,524.570		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	1,381.280		0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.90300	108.62711	6.94200	108.47133		5.32	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			0.00000	0.00000	1,930.900		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			0.00000	0.00000	1,783.100		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.10900	105.51646	7.15000	105.30376		6.16	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			0.00000	0.00000	1,053.720		0.00	0	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			0.00000	0.00000	841.020	6.12	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.17500	107.03397	7.21900	106.81391		6.90	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			0.00000	0.00000	1,934.780	6.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	1,709.720	6.89	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.24500	104.70110	7.29000	104.48506		7.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			0.00000	0.00000	2,481.010	7.04	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			0.00000	0.00000	2,264.970	7.04	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	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			5.09400	103.75836	5.19200	103.62116		0.98	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			0.00000	0.00000	228.150	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.00000	0.00000	93.750	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.93000	105.24846	5.04800	105.11069		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			0.00000	0.00000	335.910	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			0.00000	0.00000	195.810	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.61400	103.15242	4.75700	103.02209		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			0.00000	0.00000	402.850	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			0.00000	0.00000	269.790	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.49300	99.07933	7.51000	98.98458		7.37	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			0.00000	0.00000	1,115.880	7.38	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	1,021.130	7.38	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.56600	100.50206	7.58300	100.41012		8.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			0.00000	0.00000	2,102.570	8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	2,026.840	8.32	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.64600	98.45359	7.66200	98.36994		8.37	0.00	0	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			0.00000	0.00000	2,680.750	8.34	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			0.00000	0.00000	2,607.550	8.34	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.60100	97.04346	7.63200	96.85629		8.28	0.00	0	15,682.00
R208	On	02/08/2012	Bond Future	7.20	Call			285.26000	0.28526	313.380	8.00	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			2,935.88000	2.93588	2,776.830	8.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			813.49000	0.81349	878.850	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,613.70000	1.61370	1,491.890	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,753.69000	1.75369	1,864.430	8.32	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			747.38000	0.74738	670.950	8.32	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			3,807.92000	3.80792	3,969.570	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			171.64000	0.17164	146.120	8.64	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.67200	95.04418	7.70400	94.85587		9.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			0.00000	0.00000	2,342.000	9.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	2,177.210	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.74800	96.55371	7.78000	96.37064		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			0.00000	0.00000	3,052.840	9.53	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			0.00000	0.00000	2,869.770	9.53	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.82500	76.79616	8.91200	76.11875		15.74	921,553.92	12	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			0.00000	0.00000	2,101.360	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	8.91	Put			0.00000	0.00000	1,439.420	15.66	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.89700	74.75378	8.98600	74.07029		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			0.00000	0.00000	3,819.190	18.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			0.00000	0.00000	3,105.210	18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.97300	75.94313	9.06400	75.25425		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			0.00000	0.00000	4,981.070	19.09	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			0.00000	0.00000	4,322.250	19.09	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.69404	142.69404	142.65609	142.65609			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			0.00000	0.00000	34.040		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			120.38929	120.38929	120.36263	120.36263			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			0.00000	0.00000	29.290		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.42002	117.42002	117.38942	117.38942			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	117.39	Call			0.00000	0.00000	30.020		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.67600	87.71184	8.73800	87.21252		13.99	0.00	0	4,725.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	8.74	Call			0.00000	0.00000	2,056.650	13.98	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.00000	0.00000	1,541.290	13.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.75100	85.43736	8.81500	84.92957		16.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			0.00000	0.00000	3,754.190	16.71	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			0.00000	0.00000	3,285.910	16.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.83400	86.78711	8.89800	86.28762		16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			0.00000	0.00000	4,924.780	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			0.00000	0.00000	4,409.750	16.74	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.85900	78.43071	8.94600	77.72303			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			0.00000	0.00000	739.950		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.32210	1.32210	1.31500	1.31500		19.88	2,644.20	2	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Call			0.00000	0.00000	182.543	20.34	0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Put			0.00000	0.00000	61.544	20.34	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33650	1.33650	1.32980	1.32980		20.86	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			0.00000	0.00000	586.183	20.39	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			0.00000	0.00000	521.183	20.39	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.35090	1.35090	1.34420	1.34420		20.80	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			0.00000	0.00000	838.216	20.61	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			0.00000	0.00000	729.216	20.61	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,510,572,895.40</b>	<b>178,233</b>	<b>1 773 033.00</b>	

### i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	11.50094	100.00000	11.47309			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.27909	100.00000	19.23665			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.78838	100.00000	1.78405			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.46154	5.00000	126.44456			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	86.78104	100.00000	86.58380			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.45570	100.00000	19.41287			500,000,000.00	5,000	19,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	33.72133	100.00000	33.64710			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.09296	100.00000	10.06850			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.12746	100.00000	13.09856			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.25290	100.00000	46.14085			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	26.71152	100.00000	26.64326			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.24128	100.00000	16.20193			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.31871	100.00000	26.25496			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.15244	100.00000	10.12784			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.61065	100.00000	7.59222			400,000,000,000.00	4,000,000	2,000,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.45285	100.00000	7.43479			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	7.56202	100.00000	7.54371			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.80922	100.00000	23.75681			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.72696	100.00000	16.68644			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.65950	100.00000	25.60302			300,000,000.00	3,000	3,000.00
ABL11B	On	29/09/2014			100.00000	24.90476	100.00000	24.84443			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.30927	100.00000	16.26976			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.04416	100.00000	12.01467			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	55.12501	100.00000	55.12500			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	66.96469	100.00000	66.81567			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	47.49288	100.00000	47.38835			200,000,000.00	2,000	700,000.00
ABL8B	On	19/09/2013			100.00000	38.51634	100.00000	48.02878			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	59.86734	100.00000	59.72231			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.62267	100.00000	78.51003			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	33.90717	100.00000	33.82052			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	18.58112	100.00000	18.53365			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	89.82444	8.00000	89.77333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	90.06265	100.00000	89.84616			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.16492	100.00000	25.10892			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.33988	100.00000	16.29986			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.08010	9.58000	102.05356			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.12317	100.00000	10.09865			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.94088	100.00000	4.92821			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.79956	100.00000	16.75643			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.35154	100.00000	4.34038			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	137.10474	100.00000	136.69633			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	81.40392	100.00000	81.19589			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.69218	100.00000	4.68014			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.04462	100.00000	2.04075			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.04462	100.00000	2.04075			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.31312	6.82500	100.91786			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	97.52444	100.00000	97.26980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	6.02415	100.00000	6.01185			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.16121	100.00000	11.13980			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.76277	100.00000	12.73185			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.26551	100.00000	10.24571			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.04038	100.00000	19.99781			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.37191	100.00000	9.35394			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.87294	100.00000	8.85587			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.10495	100.00000	18.07002			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.32395	100.00000	17.29044			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.95596	100.00000	1.94979			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.90711	100.00000	1.90109			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.66593	100.00000	16.63369			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	17.87964	100.00000	17.75759			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.06632	100.00000	14.01724			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.14040	100.00000	15.11112			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.52482	100.00000	14.49673			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.00838	100.00000	12.97974			200,000,000.00	2,000	7,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	18.21480	100.00000	18.17471			300,000,000.00	3,000	6,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.67908	100.00000	8.65988			200,300,000,000.00	2,003,000	7,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	10.97033	100.00000	10.94618			200,000,000,000.00	2,000,000	2,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.87668	100.00000	15.84172			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.23624	100.00000	27.16632			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.62654	4.00000	116.57251			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.18998	100.00000	6.17401			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.10506	100.00000	4.09448			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.13516	100.00000	42.03309			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	68.01334	100.00000	67.84857			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	47.10659	100.00000	46.99247			0.00	0	0.00
ACL01U	On	30/05/2015	Spot Bond			100.00000	21.10982	100.00000	20.95841			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.38566	100.00000	40.28782			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.58933	100.00000	63.43359			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.38566	100.00000	40.28782			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.77287	100.00000	60.62564			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	55.16802	100.00000	55.04658			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.46670	13.50000	103.42999			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On	20/08/2015	Spot Bond			100.00000	15.64407	100.00000	15.60616			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	15.89815	100.00000	15.85964			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.50621	100.00000	19.45895			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	94.67258	100.00000	94.43107			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	46.73771	100.00000	46.62448			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	46.68740	100.00000	46.57430			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	15.38998	100.00000	15.35270			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.23313	100.00000	1.23080			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	61.76722	100.00000	61.61595			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	61.76722	100.00000	61.61595			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	28.81004	100.00000	28.74024			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	32.80543	100.00000	32.72509			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.56804	100.00000	91.34525			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	47.35809	100.00000	47.24337			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.42406	100.00000	16.38427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On	20/09/2015	Spot Bond			100.00000	17.40215	100.00000	17.35999			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.98804	100.00000	15.94932			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.28265	100.00000	16.24320			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.41228	100.00000	16.37252			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.71311	100.00000	12.68481			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.71311	100.00000	12.68481			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.78076	100.00000	12.75232			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.47078	100.00000	13.43814			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.78076	100.00000	12.75232			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.64544	100.00000	12.61731			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.16293	100.00000	20.12479			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.15775	100.00000	19.11134			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	68.07419	100.00000	67.90928			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	33.34477	100.00000	33.26399			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.37344	100.00000	11.34589			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	33.34477	100.00000	33.26399			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	68.07419	100.00000	67.90928			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.06656	100.00000	10.04218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On	20/06/2020	Spot Bond			100.00000	10.17310	100.00000	10.14846			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.22570	100.00000	10.20093			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.97631	100.00000	9.95214			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	33.15260	100.00000	33.07230			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.10754	100.00000	10.08306			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	63.56108	100.00000	63.40541			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.33758	100.00000	44.22900			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	63.57244	100.00000	63.41674			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.58086	100.00000	12.55038			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	33.02450	100.00000	32.94449			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.89247	100.00000	36.81037			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.12146	100.00000	30.04848			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	88.27320	100.00000	88.06452			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.95274	100.00000	8.93081			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.96415	100.00000	8.94220			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.23817	100.00000	6.22637			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	23.88207	100.00000	23.82358			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.37503	100.00000	3.36757			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.13064	100.00000	4.12154			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.24069	100.00000	5.23078			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.51196	100.00000	3.50424			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.64633	100.00000	3.63830			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.03237	100.00000	0.03229			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.88207	100.00000	23.82358			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.03237	100.00000	0.03229			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.34659	100.00000	2.34090			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.03237	100.00000	0.03229			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.58277	100.00000	1.57925			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.58277	100.00000	1.57925			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02072	100.00000	0.02067			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.31342	100.00000	34.23029			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	25.42611	100.00000	25.37578			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	25.42611	100.00000	25.37578			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.22049	100.00000	23.16424			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	13.64003	100.00000	13.61873			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	6.47770	100.00000	6.46487			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	16.73271	100.00000	16.68832			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.14963	100.00000	1.14634			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.13754	100.00000	26.06091			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.23685	100.00000	0.23587			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.14885	100.00000	1.14478			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.08103	1.75000	101.03148			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	10.67107	100.00000	10.60513			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	6.81927	100.00000	6.76700			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	70.25746	100.00000	70.12831			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	70.23729	100.00000	70.10818			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	58.21242	100.00000	58.08358			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.39984	100.00000	14.36495			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.39984	100.00000	14.36495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.39984	100.00000	14.36495			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	10.98828	100.00000	10.96409			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.06153	100.00000	13.03262			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	26.04334	100.00000	25.97956			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.95178	100.00000	17.91227		700,100,000,000.00	7,001,000	21,200,000.00	
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.98724	100.00000	24.92604			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.06312	100.00000	13.03421			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.26248	100.00000	5.24898			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	31.71436	100.00000	31.64379			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.24073	100.00000	11.21320			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.22677	100.00000	12.19971			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.58076	100.00000	10.54736			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.30521	100.00000	9.27584			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.01662	100.00000	19.97233			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.92959	100.00000	10.90282			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.02627	100.00000	37.93415			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	43.83546	100.00000	43.73897			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.03950	100.00000	23.98062			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	24.66349	100.00000	24.60890			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.05282	100.00000	13.02393			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.81451	100.00000	29.74228			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	19.01374	100.00000	18.96718			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	48.31614	100.00000	48.19782			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	102.15874	100.00000	101.88776			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.88926	100.00000	19.84055			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.85477	100.00000	19.80614			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	16.91672	100.00000	16.87529			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.61677	100.00000	17.57363			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.96675	100.00000	14.93009			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.69525	100.00000	16.65436			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.69525	100.00000	16.65436			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.69525	100.00000	16.65436			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	17.20003	100.00000	17.15791			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	18.45026	100.00000	18.40508			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.88926	100.00000	19.84055			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	16.45288	100.00000	16.41258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.75613	8.00000	101.73399			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	1.75350	100.00000	1.74920			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.00000	1.75350	100.00000	1.74920			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	16.33073	100.00000	16.29073			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	61.47583	100.00000	61.25136			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	6.60092	100.00000	6.57681			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.53552	100.00000	22.48033			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	1.75350	100.00000	1.74920			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	1.75244	100.00000	1.74805			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.32011	100.00000	4.31194			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.74076	100.00000	22.68506			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.69664	100.00000	20.64596			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.77571	100.00000	12.74441			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.77946	100.00000	12.74849			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.44644	100.00000	15.40860			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.38407	100.00000	13.35129			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	27.47877	100.00000	27.41220			0.00	0	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	19.14173	100.00000	19.09536			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.76071	100.00000	4.75012			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.04820	100.00000	8.03292			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	8.98671	100.00000	8.96966			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.31594	100.00000	9.29532			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	30.78517	100.00000	30.71059			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	46.07402	100.00000	45.96118			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	29.05675	100.00000	28.98635			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	28.10318	100.00000	28.03510			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	47.16006	100.00000	47.04456			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	42.00613	100.00000	41.90437			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	66.78268	100.00000	66.61912			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.80286	100.00000	7.78396			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	96.99529	100.00000	96.75035			0.00	0	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	10.50982	100.00000	10.48408			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.56630	100.00000	10.54041			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.73575	100.00000	10.70945			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.30057	100.00000	11.27288			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.86538	100.00000	11.83632			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.44688	100.00000	13.41395			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.54552	100.00000	2.53929			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	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	105.30066	8.00000	105.27733			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BID01	On	06/08/2014			100.00000	29.67594	100.00000	29.60990			400,000,000.00	4,000	4,250,000.00
BID02	On	14/07/2012			100.00000	98.83076	100.00000	98.57801			0.00	0	0.00
BID03	On	14/07/2012			100.00000	96.24146	100.00000	95.99531			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	23.32268	1,000.00000	23.17460			15,000,000,000,000.00	15,000,000	5,000,000.00
BIDC22	On	27/07/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	12.10824	100.00000	12.07891			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.78591	100.00000	6.76948			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.69786	100.00000	7.67921			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.12852	100.00000	12.09915			883,305,000,000.00	8,833,050	4,416,525.00
BLG1C	On	21/11/2015			100.00000	12.46311	100.00000	12.43292			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	13.07144	100.00000	13.03978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.60616	100.00000	15.56836			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.56423	100.00000	14.52895			0.00	0	0.00
BMWFO2	On	15/06/2012	Spot Bond			100.00000	68.98503	100.00000	68.98503		7,078,500,000,000.00	70,785,000	70,785,000	3,077,000.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.16078	100.00000	55.02715			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	103.66598	100.00000	103.38352			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	45.92925	100.00000	45.81676			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	70.23015	100.00000	70.09937			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.38919	100.00000	8.36864			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	91.39151	100.00000	91.17022			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.18544	100.00000	27.12559		100,000,000.00	1,000	1,000	6,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.15690	100.00000	18.11693		200,000,000.00	2,000	2,000	70,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.55587	100.00000	13.52267			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.16988	100.00000	30.09680			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.43794	100.00000	15.40396		15,700,000,000.00	157,000	157,000	11,934,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.41673	8.00000	61.40364			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27230	100.00000	0.27164			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.50346	8.00000	59.49064			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.72543	100.00000	20.66072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On	18/05/2017	Spot Bond			100.00000	11.81489	100.00000	11.78888			80,400,000,000.00	804,000	4,850,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.70022	100.00000	18.65883			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.80188	100.00000	11.77576			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.79206	100.00000	13.76170			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.23024	100.00000	13.19819			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.81650	12.05000	103.79428			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	61.70035	100.00000	61.55088			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.04729	100.00000	28.97615			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.33329	100.00000	23.27614			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.58824	100.00000	86.38498			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.02974	100.00000	9.00155			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	67.60563	100.00000	67.44185			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	102.81830	100.00000	102.53815			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	70.66041	100.00000	70.48923			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.65210	100.00000	30.57784			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	47.14850	100.00000	47.03429			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	47.14850	100.00000	47.03429			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	47.14850	100.00000	47.03429			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	40.35046	100.00000	40.25271			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	47.19042	100.00000	47.07610			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	46.77124	100.00000	46.65794			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	103.21722	100.00000	102.93597			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	46.43590	100.00000	46.32341			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	69.39170	100.00000	69.39169			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	60.26427	100.00000	60.14497			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	103.14242	100.00000	102.86137			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	95.22279	100.00000	94.98049			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	19.14032	100.00000	19.09395			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	45.95780	100.00000	45.84525			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	103.16735	100.00000	102.88624			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	95.23831	100.00000	94.99597			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	18.99803	100.00000	18.95201			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	46.77124	100.00000	46.65794			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	46.47781	100.00000	46.36521			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.75013	100.00000	19.70228			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	40.48542	100.00000	40.38734			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.24797	100.00000	40.15046			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	40.98408	100.00000	40.88480			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	47.69763	100.00000	47.58208			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	47.40420	100.00000	47.28937			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	47.48805	100.00000	47.37300			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	48.39449	100.00000	48.28797			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.22352	13.64000	102.18668			0.00	0	0.00
CLN148 On	15/06/2012	Spot Bond			100.00000	70.50837	100.00000	70.50836			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	44.92885	100.00000	44.82996			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.30918	100.00000	42.20668			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.17862	100.00000	85.98097			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	36.05972	100.00000	35.97237			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	35.56700	100.00000	35.48083			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	35.56700	100.00000	35.48083			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	63.75678	100.00000	63.60064			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.50836	100.00000	17.46595			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	88.13676	100.00000	87.92988			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.17071	100.00000	16.13153			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.94681	100.00000	15.90817			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.11766	100.00000	35.03258			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.23474	100.00000	14.20027			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.12211	100.00000	35.03703			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.92482	100.00000	85.72775			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.37001	100.00000	66.20747			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.77377	100.00000	66.61024			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.51251	100.00000	66.34962			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.51251	100.00000	66.34962			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178 On	15/04/2014	Spot Bond			100.00000	32.65877	100.00000	32.57878			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.27790	100.00000	11.25058			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66685	100.00000	66.66684			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66685	100.00000	66.66684			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	14.82417	100.00000	14.79118			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.13798	100.00000	11.11070			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	89.97465	100.00000	89.76344			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.88497	2.76000	100.87737			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.52317	100.00000	12.49283			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.68702	2.76000	105.64159			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.47736	8.25000	102.45496			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.27169	100.00000	4.26079			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.18661	2.40000	110.14037			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.99557	100.00000	65.83570			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	40.86077	100.00000	40.76179			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	26.15089	100.00000	26.08754			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.85719	100.00000	15.81835			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.85719	100.00000	15.81835			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.44655	8.52000	101.42342			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.24898	100.00000	23.19768			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.02260	100.00000	22.96620			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.39711	8.64500	101.37366			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.39711	8.64500	101.37366			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.30313	100.00000	11.27811			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	54.97366	100.00000	51.69915			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	54.99342	100.00000	51.69915			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	17.35922	100.00000	17.31671			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	17.35922	100.00000	17.31671			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	16.11858	100.00000	16.08667			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	57.52170	100.00000	57.38235			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	59.46092	100.00000	59.31529			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	59.46092	100.00000	59.31529			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	3.45613	100.00000	3.44928			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On	24/02/2019			9.35000	102.95494	9.35000	102.92909			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	102.95494	9.35000	102.92909			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	15.03735	100.00000	8.67368			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.78761	100.00000	16.74693			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.20070	9.65000	102.17453			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	16.72989	100.00000	16.68271			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	62.33666	100.00000	62.13990			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	21.12467	100.00000	21.07350			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	21.12467	100.00000	21.07350			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.80422	100.00000	1.79859			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	1.14709	100.00000	1.14129			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.60373	100.00000	11.52782			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.45963	100.00000	8.40262			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.41055	100.00000	8.35386			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	1.14408	100.00000	1.13531			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.68428	100.00000	1.67902			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.27663	100.00000	12.23830			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.66855	100.00000	1.66334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On	20/06/2017	Spot Bond			100.00000	1.04093	100.00000	1.03366			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	16.06631	100.00000	15.81226			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.41418	100.00000	10.38166			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	68.97503	100.00000	68.97502			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.34181	100.00000	20.29654			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.34181	100.00000	20.29654			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	55.00712	100.00000	54.88538			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	55.81450	100.00000	55.67930			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	55.78939	100.00000	55.65423			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	87.12697	100.00000	86.90431			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	82.66845	100.00000	82.45620			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.32867	100.00000	58.15459			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	57.81298	100.00000	57.68572			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.45598	100.00000	61.30546		1,000,000,000,000.00	0.00	10,000,000	5,000,000.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.45598	100.00000	61.30546			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.41455	100.00000	8.39395			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	54.88941	100.00000	54.76793			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	54.90182	100.00000	54.78032			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	55.78939	100.00000	55.65423			2,000,000,000,000.00	20,000,000	10,000,000.00
CLN59	On	07/03/2013	Spot Bond			100.00000	55.78939	100.00000	55.65423			1,000,000,000,000.00	10,000,000	5,000,000.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.40662	100.00000	13.37415			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	56.95589	100.00000	56.82984			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.31594	100.00000	9.29532			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00168	100.00000	0.00168			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00188	100.00000	0.00187			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	108.72213	100.00000	108.42588			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	103.00030	100.00000	102.71966			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	103.00530	100.00000	102.72462			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	101.82275	100.00000	101.45647			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	103.00530	100.00000	102.72462			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	101.86924	100.00000	101.50280			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	101.84931	100.00000	101.48295			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	112.09703	100.00000	111.81311			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	101.89249	100.00000	101.52597			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.90249	100.00000	9.88375			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.90249	100.00000	9.88375			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.84163	100.00000	11.81262			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.84163	100.00000	11.81262			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	1.14878	100.00000	1.14465			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	98.31833	100.00000	98.06427			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.49181	100.00000	8.18179			0.00	0	35,000,000.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.53507	100.00000	17.49648			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	56.16701	100.00000	56.04270			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.00702	100.00000	9.98487			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.60163	100.00000	12.57374			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.39403	100.00000	16.35775			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.16017	100.00000	13.13121			0.00	0	4,100,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	70.64356	100.00000	70.50953			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	101.92386	5.86800	101.90795			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	100.40664	7.17500	100.38724			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	8.97327	100.00000	8.95153			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	5,000,000.00
DENG26	On	28/09/2012	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	92.15937	100.00000	91.93404			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	56.54394	100.00000	56.41846			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	99.31283	100.00000	99.05080			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	98.53084	100.00000	98.27291			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	96.75322	100.00000	96.50450			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	99.36910	100.00000	99.10552			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	47.42832	100.00000	47.32277			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	18.47962	100.00000	18.43873			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	12.89447	100.00000	12.86577		29,902,088,700,000.00	299,020,887	278,061,887.00	
DV23	On	27/02/2023	Spot Bond			100.00000	12.87815	100.00000	12.84949		19,501,324,200,000.00	195,013,242	230,722,242.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	95.38113	100.00000	95.13594			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.51980	100.00000	18.47858			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.98537	100.00000	17.94132			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	92.65682	100.00000	92.42972			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.02039	100.00000	14.67859			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.54330	2.55000	101.50027			0.00	0	29,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.64667	100.00000	14.61407			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.43808	100.00000	13.40850			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.76747	8.00000	116.74258			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.06369	100.00000	13.03204			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
EQ174U	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	98.70807	100.00000	98.44967			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	95.93820	100.00000	95.69409			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	83.35920	100.00000	83.17478			21,700,000,000,000.00	217,000,000	177,000,000.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	83.34909	100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.26597	100.00000	23.20652			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.31197	100.00000	26.25342			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	19.19429	100.00000	19.14778			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.83612	100.00000	1.83032			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.84168	100.00000	87.63645			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.13745	100.00000	22.08382			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.10024	100.00000	87.89439			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.52779	100.00000	21.47564			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.20796	100.00000	88.00187			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.27814	100.00000	22.22417			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	40.34208	100.00000	40.24435			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.01194	100.00000	20.96103			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.22448	100.00000	13.19244			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	40.36394	100.00000	40.26615			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.83001	100.00000	16.79297			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.49342	9.25000	101.46835			37,151,524,250.00	4,016,381	567,713,381.00
ES23	On	25/01/2023	Spot Bond			10.00000	103.99154	10.00000	103.96366			4,400,160,910,000.00	440,016,091	375,016,091.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.65449	7.85000	101.63311			3,140,248,892,100.00	400,031,706	103,021,706.00
ES33	On	15/09/2033	Spot Bond			7.50000	101.93929	7.50000	101.91890			30,271,267,500.00	4,036,169	866,419,169.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.49188	100.00000	11.46404			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On	02/08/2023			100.00000	11.18294	100.00000	11.15585			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	41.03229	100.00000	40.93288			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	41.21526	100.00000	41.11541			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.79142	8.37500	100.76873			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	42.13011	100.00000	42.02805			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	25.92701	100.00000	25.86994		300,000,000.00	0.00	3,000	5,100,000.00
FRB05	On	21/12/2018			100.00000	13.16170	100.00000	13.13256			0.00	0	28,000.00
FRB06	On	05/11/2012			100.00000	90.05470	100.00000	89.83822			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	83.60783	100.00000	83.42121			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	9.80857	100.00000	9.78481			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	7.81919	100.00000	7.80025			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.64923	100.00000	1.64519			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	18.37057	100.00000	18.32992			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.91084	100.00000	10.88440			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	33.91652	100.00000	33.82901			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.73390	100.00000	50.62100			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.15961	100.00000	4.14889			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.10449	100.00000	3.09762			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.54296	100.00000	3.53512			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28633	100.00000	0.28579			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01905	100.00000	0.01901			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01756	100.00000	0.01753			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.09196	100.00000	29.02758			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.23728	100.00000	62.08486			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	25.42611	100.00000	25.37578			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	25.42611	100.00000	25.37578			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04217	100.00000	0.04207			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On	24/02/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	1.14849	100.00000	1.14408			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	57.89739	100.00000	57.75713			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	87.65983	100.00000	87.45502			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.79506	100.00000	8.72764			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	1.14129	100.00000	1.12977			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	16.59107	100.00000	16.40699			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	0.86983	100.00000	0.86688			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	0.89373	100.00000	0.88821			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.17805	100.00000	13.14613			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC119	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC120	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC121	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC122	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC123	On	20/06/2017			100.00000	1.11083	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000.00	
FRC17	On	03/06/2014			100.00000	29.57003	100.00000	29.50459			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	23.70743	100.00000	23.64937			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.75402	100.00000	16.71343			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	14.43326	100.00000	14.39829			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	43.90824	100.00000	43.80069			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	99.98124	6.90500	99.96248			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	8.99320	100.00000	8.97142			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.30310	100.00000	44.19460			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.04777	100.00000	1.04521			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.25204	5.87500	102.23578			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.18629	100.00000	6.17252			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	20.96278	100.00000	20.92311			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.66736	100.00000	5.65475			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.81197	100.00000	6.79681			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012	Spot Bond			100.00000	99.63899	100.00000	99.28058			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.65066	100.00000	10.63051			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.04777	100.00000	1.04521			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	103.93385	4.73000	103.88369			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.26831	100.00000	63.14305			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	63.26831	100.00000	63.14305			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.26831	100.00000	63.14305			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	3.45613	100.00000	3.44928			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.65029	100.00000	1.64703			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	10.21818	100.00000	10.19796			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	3.45613	100.00000	3.44928			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.44030	100.00000	41.33991			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	44.42763	100.00000	44.32000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.53849	100.00000	41.43786			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.53338	100.00000	44.42549			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.78020	100.00000	41.67898			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	41.85573	100.00000	41.75433			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.64883	100.00000	42.54551			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.62320	100.00000	43.51753			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.23502	100.00000	44.12786			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	18.75123	100.00000	18.70331			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.02365	100.00000	38.92911			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.35256	100.00000	23.29538			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.02466	100.00000	10.98986			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.26140	100.00000	12.23138			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.96215	100.00000	1.95596			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.16841	100.00000	8.14861			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.34922	100.00000	0.34812			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.79648	100.00000	3.78804			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.35160	100.00000	8.33114			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.05948	100.00000	4.04901			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.72727	100.00000	100.45795			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	96.66654	100.00000	96.41610			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	96.66654	100.00000	96.41610			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.60871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	93.27625	100.00000	93.04306			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.34452	100.00000	11.31674			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.00000	100.00000	90.77307			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	36.81389	100.00000	36.72470			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	31.28741	100.00000	31.21161			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.15865	2.00000	103.11640			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.31504	100.00000	62.16408			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.65528	100.00000	65.48315			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	52.67492	100.00000	52.51047			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82487	100.00000	0.82162			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.63754	100.00000	1.63242			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	51.05327	100.00000	50.89388			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	50.41868	100.00000	50.26127			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00251	100.00000	0.00250			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.18129	100.00000	9.15263			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.56740	100.00000	1.56250		2,500,000,000,000.00	25,000,000	25,000,000.00	
FRX14	On	01/09/2014	Spot Bond			100.00000	26.18609	100.00000	26.12846		100,000,000.00	1,000	1,600,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	20.75534	100.00000	20.70966			600,000,000.00	6,000	145,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.35146	9.00000	98.32507			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.06445	8.00000	104.03957			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	12.95182	100.00000	12.92316			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.56384	9.00000	100.54769			36,000,000.00	4,000	4,700,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	10.97012	100.00000	10.94585			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.38400	100.00000	12.35644			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.25973	100.00000	9.23924			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.32958	100.00000	2.32393			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.80954	100.00000	10.77504			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.76239	9.48500	101.73664			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	63.74171	100.00000	63.59986			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	84.79945	100.00000	84.60673			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B1 On	01/09/2012	Spot Bond			100.00000	84.81330	100.00000	84.62055			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	84.90199	100.00000	84.70903			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	87.30864	100.00000	87.10513			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
GRA295 On	15/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.19544	100.00000	8.17537			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.31989	100.00000	10.29461			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	87.23341	100.00000	87.03007			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012	Spot Bond			100.00000	87.36239	100.00000	87.15874			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	87.41613	100.00000	87.21236			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	87.60958	100.00000	87.40537			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.12908	100.00000	20.08031			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.15219	100.00000	11.12518			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.44750	100.00000	6.43171			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	20,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	9.83019	100.00000	9.80611			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.07828	100.00000	10.05386			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	94.27781	100.00000	94.03973			0.00	0	0.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	94.27781	100.00000	94.03973			0.00	0	0.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	97.22399	100.00000	96.97848			0.00	0	0.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	101.91355	100.00000	101.65619			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	43.54399	100.00000	43.43734			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	14.31949	100.00000	14.28442			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	15.97672	100.00000	15.93759			0.00	0	0.00
HMS1C2	On	19/07/2012	Spot Bond			100.00000	94.35173	100.00000	94.11346			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	43.73919	100.00000	43.63206			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.70362	100.00000	14.66761			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.36085	100.00000	16.32078			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	94.44722	100.00000	94.20871			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.09054	100.00000	43.98255			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.19750	100.00000	15.16028			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.85473	100.00000	16.81344			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	94.78603	100.00000	94.54667			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	44.55902	100.00000	44.44989			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.80112	100.00000	15.76242			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	95.20186	100.00000	94.96145			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	95.81789	100.00000	95.57593			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.44376	100.00000	13.41383			500,000,000.00	5,000	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.65204	100.00000	5.63953			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.63563	100.00000	12.60750			100,000,000.00	1,000	29,800,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.63563	100.00000	12.60750			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	55.02005	100.00000	55.02004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	69.19170	100.00000	69.19169			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	89.35531	100.00000	89.14256			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	82.35415	100.00000	82.16952			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	83.40958	100.00000	83.22423			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.66236	100.00000	22.61248			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	55.62318	100.00000	55.48842			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	15.79850	100.00000	15.76022			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	13.42068	100.00000	13.38816			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	44.15378	100.00000	44.04682			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.06076	100.00000	37.96856			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	26.62225	100.00000	26.55776			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.08249	100.00000	33.00967			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.11303	100.00000	16.07757			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.20070	100.00000	13.17165			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.24864	100.00000	30.18169			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.35517	100.00000	30.28084			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.55835	1.75000	105.51584			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	102.75326	8.27000	102.73038			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.58634	100.00000	4.57614			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.79648	100.00000	3.78804			0.00	0	170,000,000.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.09459	100.00000	11.05957			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.97460	100.00000	1.96837			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.84499	8.76500	101.82112			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	8.77916	100.00000	8.75175		8,000,000,000,000.00	80,000,000	535,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	1.56250	100.00000	1.55762		10,000,000,000,000.00	100,000,000	175,000,000.00	
IC02	On	09/05/2013	Spot Bond			100.00000	54.11968	100.00000	54.00055			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.27071	100.00000	15.23691			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.27071	100.00000	15.23691			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.91759	5.00000	101.90376			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.00038	100.00000	18.95833			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.48012	100.00000	10.45473			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.48012	100.00000	10.45473			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.94202	100.00000	11.90473			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.38194	100.00000	7.36406			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.87872	100.00000	20.83277			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	53.29128	100.00000	53.17397			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.82312	100.00000	13.78963			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.36753	100.00000	59.22372			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.64088	100.00000	14.60502			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.45026	100.00000	18.40508			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.20003	100.00000	17.15791			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	73.76970	100.00000	73.62919			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.14286	100.00000	81.95991			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.30004	100.00000	0.29931			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.65536	100.00000	22.60048			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.78838	100.00000	1.78405			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	82.89050	100.00000	82.70630		900,000,000,000.00	0.00	9,000,000	3,000,000.00
ING145	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	101.99329	6.50000	101.98134			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	65.26480	100.00000	65.05418			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.58970	100.00000	57.28925			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	77.52809	100.00000	77.31092			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	76.45429	100.00000	76.24309			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	77.76669	100.00000	77.55245			0.00	0	3,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.22025	100.00000	90.99830			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.39617	100.00000	61.24743			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.94541	100.00000	41.84380			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.94541	100.00000	41.84380			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.10146	100.00000	43.99345			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	31.91195	100.00000	31.83464			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	92.39624	100.00000	92.16922			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	20.99549	100.00000	20.94407			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.00358	100.00000	21.95028			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.61226	100.00000	39.51630			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	17.45765	100.00000	17.40254			600,000,000,000.00	6,000,000	3,000,000.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.85022	100.00000	11.81281			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.52875	100.00000	9.49868			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.58898	8.80000	101.56508			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.35626	100.00000	32.28504			1,157,600,000,000.00	11,576,000	9,793,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.63025	100.00000	13.59723			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	12.99516	100.00000	12.96655			0.00	0	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.32475	100.00000	22.27068			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.55568	100.00000	16.51557			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.51407	100.00000	23.46203			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.28098	100.00000	11.25366			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02679	100.00000	0.02673			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.05602	2.75000	101.04844			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.36658	2.60000	102.32293			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.00073	100.00000	8.97232			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	60.19409	100.00000	60.06087			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.44126	100.00000	66.27854			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.07717	100.00000	16.04178			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	11.13157	100.00000	11.10460			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	100.94724	2.60000	100.90099			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA232	On	08/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		15,000,000,000,000.00	150,000,000	150,000,000	150,000,000.00
IVA238	On	20/09/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070		20,000,000,000,000.00	200,000,000	200,000,000	200,000,000.00
IVA239	On	27/09/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.38802	100.00000	45.27687			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.40673	100.00000	8.38637			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.76524	100.00000	23.70703			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.69625	100.00000	63.54195			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.32162	100.00000	63.16823			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	69.66307	100.00000	69.50805			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	65.72551	100.00000	65.58162			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	66.52974	100.00000	66.38169			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	57.61873	100.00000	57.49121			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	94.01178	100.00000	93.78136			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.07282	100.00000	15.03964			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.02343	100.00000	42.91807			0.00	0	40,000,000.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	109.27613	100.00000	108.98551			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	84.73272	100.00000	84.54484		900,000,000,000.00	9,000,000	8,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ013On	06/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
MAQ014On	02/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	64.19636	100.00000	64.03913			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.40753	100.00000	31.33062			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	87.64151	100.00000	87.43577			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.22853	100.00000	22.17468			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	95.78947	100.00000	95.53806		1,840,500,000,000.00	18,405,000	6,135,000.00	
MBF027 On	07/10/2014	Spot Bond			100.00000	22.99065	100.00000	22.93434			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.00663	100.00000	16.95296			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	61.94694	100.00000	61.79523			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	62.15433	100.00000	62.00211			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.54912	100.00000	30.47430			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.50192	100.00000	95.25641			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.40223	100.00000	86.20315			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.08547	100.00000	30.01178			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	58.99539	100.00000	58.85248			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.56225	100.00000	28.49307			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.08533	100.00000	31.00919			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.75129	100.00000	13.71798			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.37197	100.00000	16.33230			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.38110	8.00000	101.35938			8,000,000.00	1,000	42,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.38357	100.00000	82.20251			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.33446	100.00000	20.28520			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.54935	100.00000	15.51494			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.54935	100.00000	15.51494			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.07148	100.00000	3.06468			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49583	100.00000	0.49473			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00113	100.00000	0.00113			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.73843	8.59000	101.71505			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.25085	9.34000	104.22471			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.55513	10.01000	104.52708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	21.38935	100.00000	21.34201			600,000,000,000.00	6,000,000	104,600,000.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	12.27972	100.00000	12.24996			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	8.77285	100.00000	8.75159			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	12.95464	100.00000	12.92326			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	17.11942	100.00000	17.08174			200,000,000.00	2,000	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.41773	100.00000	17.36334			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.44732	8.78500	100.42372			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.40804	8.00000	100.38652			4,816,000,000.00	602,000	9,900,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.30583	100.00000	31.23617			500,000,000.00	5,000	2,500,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.85216	100.00000	20.80575			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	15.88123	100.00000	15.84590			300,000,000.00	3,000	3,750,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	39.40697	100.00000	39.31975			0.00	0	0.00
MTNC07	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06917	100.00000	0.06900			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06917	100.00000	0.06900			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.57975	100.00000	6.56382			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On	14/08/2020			100.00000	6.66155	100.00000	6.64541			651,600,000,000.00	6,516,000	2,172,000.00
N4A211	On	14/08/2020			100.00000	6.74334	100.00000	6.72700			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	6.80877	100.00000	6.79227			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.91783	100.00000	6.90107			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.97235	100.00000	6.95547			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	7.03779	100.00000	7.02074			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	7.20137	100.00000	7.18392			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	7.31042	100.00000	7.29271			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.43038	100.00000	7.41238			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.53944	100.00000	7.52118			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.59397	100.00000	7.57557			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.24830	100.00000	8.22832			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.01169	100.00000	8.98985			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.06917	100.00000	0.06900			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.06917	100.00000	0.06900			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.26385	100.00000	30.18973			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	15.28453	100.00000	15.24709			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.23828	100.00000	9.21590			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On	21/02/2017			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	83.58799	100.00000	83.40142			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.50412	100.00000	19.46119		300,000,000.00		3,000	8,600,000.00
NBK2B	On	15/09/2015			100.00000	12.97036	100.00000	12.93893			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.51401	100.00000	14.48206		100,000,000.00		1,000	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.01905	100.00000	0.01901			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	63.46208	100.00000	63.30666			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	20.15764	100.00000	20.11303			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.75732	100.00000	17.71383			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.08333	100.00000	9.06108			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	32.08291	100.00000	32.01228			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.74600	100.00000	32.31000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.65647	100.00000	15.62200		500,000,000.00		5,000	9,650,000.00
NBK9B	On	23/03/2016			100.00000	12.50720	100.00000	12.47690			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	63.66814	100.00000	63.50469			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	62.23528	100.00000	62.08286			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	56.51788	100.00000	56.38097			0.00	0	0.00
NCLN42	On	30/07/2012			100.00000	92.20146	100.00000	91.97492			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43 On	28/08/2014	Spot Bond			100.00000	21.89606	100.00000	21.85463			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	36.43007	100.00000	36.36114			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	20.88353	100.00000	20.84401			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	19.80497	100.00000	19.76750			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.48409	100.00000	16.44415			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	55.65296	100.00000	55.51814			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.63702	100.00000	65.47800			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.45323	100.00000	65.29467			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.45323	100.00000	65.29467			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.45323	100.00000	65.29467			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.21593	100.00000	19.16887			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.61559	100.00000	18.57000			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.25397	100.00000	18.20926			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.06334	100.00000	16.02443			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.16267	100.00000	9.14534			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.64723	100.00000	12.61660			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.02490	100.00000	9.00782			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.00923	100.00000	11.97982			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On	25/01/2016			100.00000	12.72691	100.00000	12.69574			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	11.94122	100.00000	11.91198			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	82.74317	100.00000	82.62184			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.52904	100.00000	6.51665			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.39674	100.00000	34.31342			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
NED10	On	15/08/2012			100.00000	88.22996	100.00000	88.02137			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.40677	100.00000	19.36405			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.15195	100.00000	81.96777			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	70.70783	100.00000	70.57785			0.00	0	0.00
NED6	On	20/09/2013			100.00000	44.67087	100.00000	44.57254			0.00	0	37,000.00
NED8	On	08/02/2014			100.00000	36.09002	100.00000	36.00971			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	8.31643	100.00000	8.29606			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.54488	100.00000	16.50846			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.46865	100.00000	11.44087			0.00	0	0.00
NET41	On	16/02/2013			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET43	On	13/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.26753	100.00000	8.24630			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.10062	100.00000	13.07147			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.26322	100.00000	11.23594			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.51624	6.82500	100.49775			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.49819	6.58500	100.48036			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.79795	100.00000	54.66520			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.47707	100.00000	11.44927			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.52376	6.92500	100.50501			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	54.79795	100.00000	54.66520			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.69091	100.00000	11.66259			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.55383	7.32500	100.53399			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	54.79795	100.00000	54.66520			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	86.61736	100.00000	86.41733			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.00000	58.46705	100.00000	58.32542			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	86.74514	100.00000	86.54480			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.67598	100.00000	58.53383			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	86.80903	100.00000	86.60854			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.93713	100.00000	58.79434			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.27661	100.00000	59.13302			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.54180	100.00000	9.51868			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.62064	8.21500	100.59840			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	45.86044	100.00000	45.74326			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.13326	100.00000	32.06252			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.24697	100.00000	13.21765			0.00	0	7,000,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.69652	100.00000	13.66637			0.00	0	28,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.39060	100.00000	6.37421			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.77684	100.00000	12.74857			0.00	0	5,000,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	96.20112	100.00000	95.95444			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.53551	100.00000	63.37991			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.95193	100.00000	30.87612			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	30.78632	100.00000	30.71092			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	9.69747	100.00000	9.67398			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.97941	100.00000	12.94762			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.03441	100.00000	13.00249			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.06742	100.00000	13.03542			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.85956	100.00000	13.82562			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.73972	100.00000	14.70362			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.24070	100.00000	20.19112			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.02637	100.00000	15.99090			500,000,000.00	5,000	195,233,540.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	92.09449	100.00000	91.86877			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	62.13991	100.00000	61.98937			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	30.87980	100.00000	30.80500			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	62.05727	100.00000	61.90693			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.65676	100.00000	30.58249			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.85374	100.00000	12.82261			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	91.91675	100.00000	91.69311			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	92.28700	100.00000	92.06246			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
PCF02U	On	06/07/2012			100.00000	98.93571	100.00000	98.67738			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	19.70247	100.00000	19.65421			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	49.49005	100.00000	49.33385		20,000,000,000,000.00	200,000,000	100,000,000.00	
PNP03	On	21/02/2013			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	87.75777	100.00000	87.55321			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	70.45708	100.00000	70.32780			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	81.93750	100.00000	81.75820			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	54.69266	100.00000	54.56016			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	54.84048	100.00000	54.70763			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	37.68005	100.00000	37.58876			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	81.97786	100.00000	81.79847			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	70.60972	100.00000	70.48016			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	55.08686	100.00000	54.95342			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E On	15/09/2013	Spot Bond			100.00000	37.68005	100.00000	37.58876			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	82.04846	100.00000	81.86892			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	55.53035	100.00000	55.39582			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	82.23004	100.00000	82.05011			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	21.17597	100.00000	21.12467			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	55.92455	100.00000	55.78907			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	28.78718	100.00000	28.71744			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	98.29210	100.00000	98.03138			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	98.31630	100.00000	98.05551			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	98.41312	100.00000	98.15207			0.00	0	0.00
PRP2A2 On	04/07/2012	Spot Bond			100.00000	100.84566	100.00000	100.58097			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	16.27112	100.00000	16.23530			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00175	100.00000	0.00175			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			6.13000	124.85363	6.17000	124.70198		150,425,822,205,330.00	539,285,841	21,976,443,762.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.23161	100.00000	7.21569			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.21405	100.00000	3.20697			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	49.97568	100.00000	49.86446			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.20500	119.20210	8.26000	118.65365		130,589,660,632,875.00	915,863,575	12,414,888,829.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.06689	70.71584	217.99366	70.42512		226,135,364,930.00	1,037,000	1,172,948,000.00	
R197	On	07/12/2023	Spot Bond			2.03000	254.32961	2.03000	254.22530		15,478,750,000.00	7,625,000	845,975,634.00	
R201	On	21/12/2014	Spot Bond			5.03000	108.60802	5.22000	108.12830		61,881,841,338,500.00	302,552,950	8,480,566,881.00	
R202	On	07/12/2033	Spot Bond			2.39500	187.10158	2.39500	187.02299		276,052,490,000.00	115,262,000	1,373,790,236.00	
R203	On	15/09/2017	Spot Bond			6.74000	108.70843	6.77500	108.53042		12,723,807,998,340.00	887,805,341	8,067,060,985.00	
R204	On	21/12/2018	Spot Bond			7.07000	104.74045	7.11000	104.50901		21,758,630,076,960.00	077,599,728	3,901,189,970.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.85345	100.00000	30.77789			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.14000	106.72795	5.23000	106.57547		15,852,026,426,760.00	084,051,834	3,128,351,834.00	
R207	On	15/01/2020	Spot Bond			7.45000	101.95738	7.46500	101.85189		9,946,948,459,150.00	335,160,867	6,311,673,267.00	
R208	On	31/03/2021	Spot Bond			7.56000	96.32994	7.59000	96.12671		47,323,800,001,800.00	259,761,905	7,520,179,100.00	
R209	On	31/03/2036	Spot Bond			8.78500	76.22844	8.87000	75.54354		76,566,723,729,335.00	715,620,231	12,630,972,798.00	
R210	On	31/03/2028	Spot Bond			2.37000	141.64142	2.37000	141.58203		82,153,680,000.00	34,664,000	700,084,000.00	
R211	On	31/01/2017	Spot Bond			0.65000	120.88550	0.65000	120.84043			0.00	0	2,109,200,000.00
R212	On	31/01/2022	Spot Bond			2.06000	118.07329	2.06000	118.02473		2,352,077,371,920.00	141,785,132	1,934,916,035.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.63500	87.06425	8.69500	86.55705			9,716,074,998,355.00	125,196,873	3,695,367,822.00
R214	On	28/02/2041	Spot Bond			6.50000	101.95514	6.50000	101.93751			55,383,287,082,500.00	520,505,705	7,026,120,611.00
R222C	On	15/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	54.91502	100.00000	54.79415			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.61002	100.00000	36.52943			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.40668	100.00000	24.35295			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.27112	100.00000	16.23530			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.84741	100.00000	10.82354			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.23161	100.00000	7.21569			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.82107	100.00000	4.81046			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.21405	100.00000	3.20697			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	66.37190	100.00000	66.22500			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.24793	100.00000	44.15000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.49862	100.00000	29.43334			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.66575	100.00000	19.62222			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.11050	100.00000	13.08148			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.74033	100.00000	8.72099			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	5.82689	100.00000	5.81399			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.88459	100.00000	3.87599			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.58973	100.00000	2.58400			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.72649	100.00000	1.72266			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.15099	100.00000	1.14844			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.76733	100.00000	0.76563			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51155	100.00000	0.51042			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34103	100.00000	0.34028			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22736	100.00000	0.22685			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15157	100.00000	0.15124			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10105	100.00000	0.10082			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06736	100.00000	0.06722			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04491	100.00000	0.04481			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.02994	100.00000	0.02987			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.01996	100.00000	0.01992			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01331	100.00000	0.01328			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00887	100.00000	0.00885			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00591	100.00000	0.00590			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	0.00394	100.00000	0.00393			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00263	100.00000	0.00262			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00175	100.00000	0.00175			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00117	100.00000	0.00117			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.34395	100.00000	29.27287			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.43009	100.00000	38.33597			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.37500	100.00000	9.34573			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.22933	100.00000	83.04479			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	50.73499	100.00000	50.57659			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	50.45724	100.00000	50.29621			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	84.61177	100.00000	84.42163			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	92.62087	100.00000	92.38579			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	15.62559	100.00000	15.58732			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	101.97434	5.87500	101.95839			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	89.23860	100.00000	89.02713			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	21.80137	100.00000	21.74856			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	58.55879	100.00000	58.41692			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	61.96318	100.00000	61.87028			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.21878	100.00000	24.16011			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.33237	100.00000	13.30569			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27296	100.00000	0.27230			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	3.97208	100.00000	3.96246			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	3.97208	100.00000	3.96246			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	28.80861	100.00000	28.73882			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.30879	100.00000	22.26463			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.14398	5.25000	102.12944			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.39636	100.00000	0.39541			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03U	On	10/10/2012			100.00000	94.54545	100.00000	94.30052			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	59.57623	100.00000	59.45699			0.00	0	0.00
RW02	On	31/07/2012			100.00000	95.50983	100.00000	95.27573		600,000,000,000.00		6,000,000	2,000,000.00
RW21	On	21/04/2021			100.00000	11.43177	100.00000	11.40646			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	87.12121	100.00000	91.94710			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	13.91459	100.00000	13.88397		6,560,000,000,000.00		65,600,000	72,400,000.00
SBK13	On	24/11/2016			100.00000	10.49301	100.00000	10.46758			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	107.68582	8.00000	107.66275			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	8.75774	100.00000	8.73629			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	7.78141	100.00000	7.76256			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	18.59940	100.00000	18.55846			0.00	0	17,500,000.00
SBK8	On	10/04/2013			100.00000	57.22073	100.00000	57.09409			0.00	0	2,400,000.00
SBK9	On	10/04/2018			100.00000	10.63371	100.00000	10.61018			0.00	0	6,900,000.00
SBK11	On	09/04/2014			5.75000	120.50075	5.75000	120.43932			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	39.38343	100.00000	39.29673			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	55.06019	100.00000	54.93833			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.17517	100.00000	57.04932			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.50422	100.00000	11.47890			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.93577	100.00000	22.88530			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.20926	100.00000	57.08265			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.85935	100.00000	7.84031			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.85431	100.00000	21.80137			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.61523	100.00000	16.57498			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.57771	100.00000	39.48078			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.95239	100.00000	40.85318			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.10982	100.00000	12.08316			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.08806	100.00000	29.01760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	11.53375	100.00000	11.50550			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.46881	100.00000	0.46768			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.76393	100.00000	0.76224			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46768	100.00000	0.46654			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.15042	100.00000	10.12795			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	100.93697	10.05000	100.91007			0.00	0	500,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00073	100.00000	0.00073		100,000,000,000,000.00	000,000,000	500,000,000.00	
SBS22	On	23/05/2015	Spot Bond			100.00000	9.43382	100.00000	9.40437			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.67902	100.00000	1.67378			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.29883	100.00000	0.29790			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.79819	8.00000	104.78684			56,000,000.00	7,000	345,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.66555	100.00000	8.64648			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.31353	100.00000	9.29302			0.00	0	79,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	60.97324	100.00000	60.83903			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.77706	100.00000	19.73305			200,000,000.00	2,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.46571	100.00000	54.32522			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.65684	100.00000	5.64432			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.72468	100.00000	5.71194			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	10.18836	100.00000	10.16368			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
SCM225	On	19/06/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.04515	100.00000	0.04502			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	101.99329	6.50000	101.98134			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	10.05141	100.00000	10.02706			0.00	0	49,000,000.00
SLI1	On	15/08/2013			100.00000	48.01336	100.00000	47.90652		800,000,000,000.00	8,000,000	4,000,000.00	
SLI2	On	15/08/2016			100.00000	15.84083	100.00000	15.80558			0.00	0	8,300,000.00
SMF1	On	27/06/2013			100.00000	53.34927	100.00000	53.23120			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	108.84960	100.00000	108.56087		1,104,900,000,000.00	11,049,000	3,683,000.00	
SNT01	On	15/09/2017			100.00000	11.50422	100.00000	11.47890			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	14.39984	100.00000	14.36495			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	2.41589	100.00000	2.41004			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	5.89817	100.00000	5.88389			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	0.98955	100.00000	0.98715			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	12.89635	100.00000	12.86780			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	10.48088	100.00000	10.44780			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.50546	100.00000	1.50182			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.83612	100.00000	1.83032			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.83269	100.00000	7.81249			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.98240	6.75000	100.95944			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	17.84657	100.00000	17.70835			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.60374	7.25000	101.52679			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	58.28184	100.00000	58.15250			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	89.02439	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
SYN917	On	13/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN921	On	22/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	21.03849	100.00000	20.99193			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.74730	100.00000	10.72352			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.85499	100.00000	31.78410			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.03353	100.00000	31.96301			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.68033	6.27500	100.66330			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.13704	100.00000	63.97996			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.20031	100.00000	63.04553			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.81341	8.00000	105.79061			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.23696	6.27000	100.22002			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.60510	100.00000	28.54847			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.20750	100.00000	40.08197			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395		50,500,000,000,000.00	505,000,000	400,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.04028	100.00000	93.80160			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	93.97081	100.00000	93.73231			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	94.90397	100.00000	94.66310			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	94.16763	100.00000	93.92863			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	94.42234	100.00000	94.18269			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.36937	100.00000	7.35132			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.89326	100.00000	7.87393			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.24252	100.00000	8.22233			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.94104	100.00000	8.91914			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.40671	100.00000	9.38368			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.34291	100.00000	14.30778			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.34275	100.00000	10.31741			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.09616	100.00000	4.08612			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.76127	100.00000	30.57119			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	21.98330	100.00000	21.93465			20,200,000,000.00	202,000	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.89638	6.00000	101.88015			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.14948	100.00000	11.12494			1,100,000,000.00	11,000	1,007,603,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.02837	100.00000	12.99969			1,781,154,600,000.00	17,811,546	246,108,546.00
TN23	On	06/11/2023	Spot Bond			100.00000	11.90836	100.00000	11.88215			2,900,865,800,000.00	29,008,658	176,008,658.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.44137	100.00000	12.41368			0.00	0	173,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.63514	100.00000	9.61393			800,000,000.00	8,000	19,708,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.69617	10.00000	99.66860			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.70372	9.75000	99.67683			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.71077	100.00000	9.68490			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.66795	100.00000	54.56423			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.68183	100.00000	13.65172			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	73.87389	100.00000	73.73210			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.07804	100.00000	31.00192			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.85392	100.00000	12.82243			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.72439	100.00000	19.67608			0.00	0	8,000,000.00
UTR40	On	10/09/2017	Spot Bond			100.00000	13.99021	100.00000	13.95941			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.58417	100.00000	89.36985			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.61237	100.00000	41.51157			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.61175	100.00000	89.39737			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.76628	100.00000	41.66931			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.71103	100.00000	89.49641			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.06011	100.00000	41.95822			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.17102	100.00000	4.15799			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.75965	100.00000	1.75415			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.70203	100.00000	10.68178			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.63117	100.00000	16.59456			666,700,000.00	6,667	58,006,667.00
WS05	On	01/08/2018	Spot Bond			100.00000	13.78732	100.00000	13.75175			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	17.83294	100.00000	17.79369			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.10354	100.00000	11.07909			0.00	0	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.77427	100.00000	9.75276			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.59249	100.00000	9.57138			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.51170	100.00000	9.49076			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	37.87327	100.00000	37.79036			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	30.90359	100.00000	30.83519			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.56662	100.00000	8.54756			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.58385	100.00000	23.53166			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	19.27490	100.00000	19.23200			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.69974	100.00000	6.68492			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.76208	100.00000	13.73179			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.54756	100.00000	8.52854			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27299	100.00000	0.27239			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.43270	100.00000	5.42242			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02187	100.00000	0.02183			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.43270	100.00000	5.42242			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.11516	100.00000	11.09413			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.11516	100.00000	11.09413			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.90249	100.00000	9.88375			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.37329	100.00000	9.35556			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.61641	100.00000	6.60385			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.22550	100.00000	6.21329			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.22550	100.00000	6.21329			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.87989	100.00000	5.86832			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.54259	100.00000	5.53169			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.20411	100.00000	5.19387			0.00	0	0.00

**Total for j-Bonds :** 956,820,774,200,605.00 ,318,367,379 114 983 090 176.00

**Grand Total:** 56,822,284,773,501.00 18,545,612 14 984 863 209.00