



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	18/06/2012	Foreign Exchange Future			8.35820	8.35820	8.36910	8.36910		21.55	676,821,961.40	80,977	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			1.28910	0.00129	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			482.18910	0.48219	491.800	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			0.10590	0.00011	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			881.00590	0.88101	891.800	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.00020	0.00000	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,930.90020	1.93090	1,941.800	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			184.01110	0.18401	158.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			14.91110	0.01491	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			23.41940	0.02342	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			154.31940	0.15432	141.800	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			2.68970	0.00269	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			383.58970	0.38359	391.800	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			569.24870	0.56925	558.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			0.14870	0.00015	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			371.05250	0.37105	358.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			1.95250	0.00195	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			274.68690	0.27469	258.200	21.55	0.00	0	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	8.10	Put			5.58690	0.00559	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			719.11540	0.71912	708.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			0.01540	0.00002	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			669.13360	0.66913	658.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			0.03360	0.00003	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			619.17160	0.61917	608.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			0.07160	0.00007	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,369.10000	1.36910	1,358.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00000	0.00000	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,319.10000	1.31910	1,308.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00000	0.00000	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			869.10130	0.86910	858.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			0.00130	0.00000	0.000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,619.10000	1.61910	1,608.200	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	21.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.45310	8.45310	8.47950	8.47950		19.90	282,240,555.90	33,389	316,745.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,343.39850	1.34340	1,315.788	19.36	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			13.89850	0.01390	12.688	19.36	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,199.87610	1.19988	1,171.586	18.75	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			20.37610	0.02038	18.486	18.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,105.61520	1.10562	1,076.743	18.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			26.11520	0.02612	23.643	18.35	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			166.76100	0.16676	147.866	23.90	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			887.26100	0.88726	894.766	23.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			151.73770	0.15174	134.080	24.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			972.23770	0.97224	980.980	24.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			249.72260	0.24972	225.298	21.74	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			570.22260	0.57022	572.198	21.74	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			203.02700	0.20303	181.466	22.82	181,465.70	1,000	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			723.52700	0.72353	728.366	22.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			183.76490	0.18376	163.567	23.36	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			804.26490	0.80426	810.467	23.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			346.06430	0.34606	317.357	20.16	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			366.56430	0.36656	364.257	20.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			309.99670	0.31000	282.657	20.69	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			430.49670	0.43050	429.557	20.69	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			263.43540	0.26344	238.272	21.48	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			533.93540	0.53394	535.172	21.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			485.18240	0.48518	453.742	18.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			205.68240	0.20568	200.642	18.76	0.00	0	100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			458.70230	0.45870	427.574	18.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			229.20230	0.22920	224.474	18.98	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			387.12780	0.38713	357.263	19.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			307.62780	0.30763	304.163	19.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			679.42210	0.67942	647.608	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			99.92210	0.09992	94.508	17.89	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			607.23270	0.60723	575.249	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			127.73270	0.12773	122.149	18.01	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			542.26190	0.54226	510.388	18.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			162.76190	0.16276	157.289	18.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,012.78450	1.01278	983.219	17.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			33.28450	0.03328	30.119	17.95	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			837.02350	0.83702	806.061	17.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			57.52350	0.05752	52.961	17.66	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			796.08080	0.79608	764.854	17.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			66.58080	0.06658	61.754	17.72	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.55400	8.55400	8.58040	8.58040		20.08	157,513,356.00	18,414	52,266.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			113.24860	0.11325	102.299	29.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,632.84860	2.63285	2,648.299	29.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			345.70670	0.34571	319.025	22.31	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			865.30670	0.86531	865.025	22.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			265.73360	0.26573	243.379	23.91	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,185.33360	1.18533	1,189.379	23.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			158.35950	0.15836	143.545	27.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,977.95950	1.97796	1,989.545	27.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			495.34350	0.49534	463.022	20.29	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			514.94350	0.51494	509.022	20.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			427.37210	0.42737	397.232	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			646.97210	0.64697	643.232	21.09	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			370.44700	0.37045	342.636	21.90	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			790.04700	0.79005	788.636	21.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			785.28310	0.78528	750.562	18.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			204.88310	0.20488	196.562	18.02	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			753.40450	0.75340	718.554	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			223.00450	0.22300	214.554	18.09	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			620.17540	0.62018	585.827	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			339.77540	0.33978	331.827	19.02	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			818.10510	0.81811	783.546	17.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			187.70510	0.18771	179.546	17.94	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.65790	8.65790	8.68300	8.68300		20.06	0.00	0	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			888.61090	0.88861	845.678	18.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			305.61090	0.30561	287.778	18.01	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			496.64640	0.49665	459.958	21.50	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			913.64640	0.91365	902.059	21.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.84280	8.84280	8.86580	8.86580		20.38	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			898.39950	0.89840	820.285	20.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,032.59950	1.03260	977.485	20.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,304.73730	1.30474	1,229.878	17.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			438.93730	0.43894	387.078	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.36480	9.36480	9.38940	9.38940		21.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,934.31600	1.93432	1,856.310	19.04	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			544.91600	0.54492	491.510	19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.66850	10.66850	10.69310	10.69310		24.30	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future			8.35820	8.35820	8.36910	8.36910		21.55	509,850.20	61	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.38	Call			5,919.87740	0.05920	0.000	21.55	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.38	Put			7,009.87740	0.07010	2,180.000	21.55	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.45310	8.45310	8.47950	8.47950		19.90	84,531.00	10	871.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			34,991.24570	0.34991	32,107.414	20.11	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			36,041.24570	0.36041	35,797.414	20.11	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.55400	8.55400	8.58040	8.58040		20.08	0.00	0	2.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			49,906.55280	0.49907	46,664.054	20.25	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			50,866.55280	0.50867	50,264.054	20.25	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.65790	8.65790	8.68300	8.68300			0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			700.00000	0.00700	3,210.000		0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.08530	13.08530	13.09100	13.09100		19.00	988,803,779.80	75,566	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call			1,991.00000	1.99100	1,985.300	19.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put			0.00000	0.00000	0.000	19.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call			593.16730	0.59317	585.300	19.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put			2.16730	0.00217	0.000	19.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.24950	13.24950	13.25910	13.25910		16.80	1,000,787,733.00	75,534	76,897.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,930.39810	1.93040	1,918.701	18.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			21.29810	0.02130	19.201	18.02	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,173.41270	1.17341	1,159.305	15.12	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			64.31270	0.06431	59.805	15.12	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			379.58120	0.37958	370.767	17.46	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			570.48120	0.57048	571.267	17.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			266.34850	0.26635	262.130	18.79	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			857.24850	0.85725	862.630	18.79	0.00	0	0.00

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£ / R	On	14/12/2012	Foreign Exchange Future			13.40520	13.40520	13.41530	13.41530		17.55	0.00	0	1,630.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			679.05920	0.67906	670.815	17.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			633.75920	0.63376	635.615	17.47	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.56540	13.56540	13.57320	13.57320		17.56	0.00	0	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,253.25210	1.25325	1,206.676	25.49	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,210.05210	1.21005	1,171.276	25.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10592	0.10592	0.10630	0.10630		25.35	62,495.16	590	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			12.84530	0.00013	0.000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			382.84530	0.00383	407.600	25.35	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10720	0.10720	0.10780	0.10780		24.65	16,080.00	150	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			438.32280	0.00438	404.633	24.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			658.32280	0.00658	684.633	24.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10870	0.10870	0.10930	0.10930		22.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			694.12480	0.00694	637.656	22.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			764.12480	0.00764	767.656	22.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.52440	10.52440	10.56930	10.56930		18.46	284,000,934.00	26,985	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,121.78040	1.12178	1,074.400	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			2.48040	0.00248	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			975.09830	0.97510	924.400	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			5.79830	0.00580	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			784.97530	0.78498	724.400	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			15.67530	0.01568	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			224.06550	0.22407	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			204.76550	0.20477	25.600	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			738.94250	0.73894	674.400	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			19.64250	0.01964	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			563.77750	0.56378	474.400	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			44.47750	0.04448	0.000	18.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			373.06600	0.37307	224.400	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			103.76600	0.10377	0.000	18.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.65120	10.65120	10.71710	10.71710		16.11	59,582,812.80	5,594	29,973.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			201.70070	0.20170	173.895	18.57	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			734.60070	0.73460	772.695	18.57	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			881.02070	0.88102	811.933	14.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			63.92070	0.06392	60.733	14.50	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			648.63140	0.64863	584.783	14.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			131.53140	0.13153	133.583	14.84	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			212.90470	0.21290	183.434	18.36	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			695.80470	0.69580	732.234	18.36	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,289.80370	1.28980	1,219.829	15.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			22.70370	0.02270	18.629	15.19	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,009.77410	1.00977	940.429	14.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			42.67410	0.04267	39.229	14.46	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.79030	10.79030	10.85650	10.85650		16.82	251,111,861.60	23,272	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			738.91970	0.73892	684.555	15.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			282.41970	0.28242	294.255	15.67	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			540.25330	0.54025	494.628	16.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			503.75330	0.50375	524.328	16.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			440.08550	0.44009	401.372	17.74	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			683.58550	0.68359	711.072	17.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			795.81360	0.79581	739.553	15.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			239.31360	0.23931	249.253	15.38	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.93720	10.93720	11.00320	11.00320		17.07	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			671.13710	0.67114	630.190	17.12	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			637.93710	0.63794	662.990	17.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.17110	11.17110	11.23550	11.23550		17.16	246,211,044.00	22,040	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			971.46140	0.97146	922.377	17.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			935.96140	0.93596	951.277	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			440.84500	440.84500	440.89700	440.89700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			447.15100	447.15100	447.20100	447.20100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			399.63500	399.63500	399.78900	399.78900			3,996,350.00	1	1,005.00
ALBI	On	01/11/2012	Index Future			405.35200	405.35200	405.50500	405.50500			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.35330	8.35330	8.37920	8.37920		20.17	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			980.00000	0.98000	954.000	27.06	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	27.06	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			204.00000	0.20400	168.000	19.83	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			75.00000	0.07500	65.000	19.83	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.41760	8.41760	8.41920	8.41920		18.33	12,306,531.20	1,462	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	8.37	Call			78.54590	0.07855	47.600	18.33	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	8.37	Put			29.34590	0.02935	0.000	18.33	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.46150	8.46150	8.46250	8.46250		16.62	1,040,764.50	123	5,862.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			308.14980	0.30815	300.568	16.62	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			265.64980	0.26565	259.068	16.62	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.50520	8.50520	8.50730	8.50730		16.64	0.00	0	11,786.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			422.12710	0.42213	416.195	16.60	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			374.82710	0.37483	370.995	16.60	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.55270	8.55270	8.55520	8.55520		16.61	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			512.02960	0.51203	508.465	16.55	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			466.82960	0.46683	465.765	16.55	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.76940	9.76940	9.77740	9.77740		17.68	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.14250	8.14250	8.17720	8.17720		14.79	162,850.00	20	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Call			48.45730	0.04846	0.000	14.79	0.00	0	0.00
CAD/ R	On	18/06/2012	Foreign Exchange Future	8.17	Put			41.25730	0.04126	27.500	14.79	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.23130	8.23130	8.26980	8.26980		14.05	82,313.00	10	33.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			247.32490	0.24732	213.602	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			247.52490	0.24752	252.302	14.15	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.31700	8.31700	8.35530	8.35530		14.63	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			363.05660	0.36306	327.818	14.78	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			357.75660	0.35776	360.818	14.78	0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future			0.35820	0.35820	0.37170	0.37170			0.00	2,835	0.00
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	8,000	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00050	0.00050			0.00	0	0.00
CF CANIOn	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	16,000	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.11200	0.11200	0.10430	0.10430			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.05290	0.05290	0.05160	0.05160			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.13220	0.13220	0.12330	0.12330			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03120	0.03120	0.02950	0.02950			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.16060	0.16060	0.15740	0.15740			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.08090	0.08090	0.07730	0.07730			0.00	0	4,800.00
CHF / R On	18/06/2012	Foreign Exchange Future			8.76350	8.76350	8.79770	8.79770		21.12	182,342,144.50	20,807	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Call			77.98000	0.07798	0.000	21.12	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.77	Put			50.28000	0.05028	6.500	21.12	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.87600	8.87600	8.93410	8.93410		18.91	203,118,384.00	22,884	18,785.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			326.59560	0.32660	323.113	19.19	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			302.49560	0.30250	357.113	19.19	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.00700	9.00700	9.06620	9.06620		20.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Call			508.84310	0.50884	495.959	20.34	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			482.64310	0.48264	528.959	20.34	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry			8.35450	8.35450	8.38040	8.38040		20.25	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call			981.00000	0.98100	955.000	26.50	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	26.50	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			665.00000	0.66500	637.000	22.50	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			5.00000	0.00500	3.000	22.50	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			210.00000	0.21000	174.000	19.90	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			80.00000	0.08000	70.000	19.90	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			92.00000	0.09200	64.000	21.77	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			222.00000	0.22200	220.000	21.77	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.39450	8.39450	8.42060	8.42060		19.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			328.00000	0.32800	296.000	18.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			157.00000	0.15700	152.000	18.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			212.00000	0.21200	183.000	20.45	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			301.00000	0.30100	299.000	20.45	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,027.00000	1.02700	999.000	18.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			6.00000	0.00600	5.000	18.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			723.00000	0.72300	693.000	17.55	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			22.00000	0.02200	19.000	17.55	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.43240	8.43240	8.45880	8.45880		19.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			787.00000	0.78700	755.000	17.63	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			48.00000	0.04800	43.000	17.63	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			417.00000	0.41700	385.000	19.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			208.00000	0.20800	203.000	19.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			301.00000	0.30100	271.000	20.29	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			352.00000	0.35200	349.000	20.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,078.00000	1.07800	1,049.000	18.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			19.00000	0.01900	17.000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.46590	8.46590	8.49220	8.49220		19.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			369.00000	0.36900	340.000	20.22	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			387.00000	0.38700	384.000	20.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,124.00000	1.12400	1,094.000	18.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			32.00000	0.03200	28.000	18.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			842.00000	0.84200	811.000	17.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			70.00000	0.07000	65.000	17.76	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			485.00000	0.48500	454.000	19.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			243.00000	0.24300	238.000	19.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.50370	8.50370	8.53000	8.53000		20.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			557.00000	0.55700	524.000	18.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			277.00000	0.27700	270.000	18.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			441.00000	0.44100	411.000	20.06	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			421.00000	0.42100	417.000	20.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,177.00000	1.17700	1,147.000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			47.00000	0.04700	43.000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			904.00000	0.90400	871.000	17.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			94.00000	0.09400	87.000	17.70	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.53800	8.53800	8.56440	8.56440		20.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			502.00000	0.50200	470.000	19.95	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			448.00000	0.44800	442.000	19.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			957.00000	0.95700	924.000	17.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			113.00000	0.11300	106.000	17.61	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.56860	8.56860	8.59480	8.59480		19.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,003.00000	1.00300	968.000	17.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			128.00000	0.12800	119.000	17.49	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			553.00000	0.55300	519.000	19.82	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			468.00000	0.46800	460.000	19.82	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.34900	86.03835	9.33000	86.18894			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.44300	83.48700	9.42300	83.64290			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			400.65800	400.65800	400.77100	400.77100			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			25,410.00000	2.54100	24,280.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			406.39000	406.39000	406.50200	406.50200			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			25,420.00000	2.54200	24,300.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.11800	175.11800	174.92900	174.92900			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.62300	177.62300	177.43100	177.43100			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			5.60000	94.40000	5.59000	94.41000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.59000	94.41000	5.58000	94.42000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future				5.49000	94.51000	5.46000	94.54000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.45000	94.55000	5.42000	94.58000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.31000	94.69000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.30000	94.70000	5.28000	94.72000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.28000	94.72000	5.26000	94.74000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.29000	94.71000	5.27000	94.73000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.38000	94.62000	5.34000	94.66000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.52000	94.48000	5.47000	94.53000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.70000	94.30000	5.65000	94.35000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.88000	94.12000	5.84000	94.16000			0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future				6.60550	6.60550	6.58860	6.58860		20.04	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Call				83.06600	0.08307	75.500	20.04	0.00	0	0.00
NZ\$ / R On	18/06/2012	Foreign Exchange Future	6.53	Put				24.46600	0.02447	0.000	20.04	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.66450	6.66450	6.65210	6.65210		13.30	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				218.34010	0.21834	215.619	13.32	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				156.24010	0.15624	141.119	13.32	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.70550	6.70550	6.69360	6.69360		15.49	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				330.27950	0.33028	327.010	15.45	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				266.67950	0.26668	251.510	15.45	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.12300	125.88346	6.11300	125.91489		2.45	13,595,413.68	108	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				503.74000	0.50374	472.810	2.43	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.15	Put				387.47000	0.38747	387.970	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				914.67000	0.91467	879.740	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				172.39000	0.17239	168.890	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,429.61000	1.42961	1,394.700	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				65.44000	0.06544	61.960	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				2,601.54000	2.60154	2,569.240	2.62	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				5.88000	0.00588	5.010	2.62	0.00	0	3,750.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.15900	120.88025	6.14800	120.91202		2.72	0.00	0	200.00
R157	On	01/11/2012	Bond Future	6.24	Call			948.09000	0.94809	921.830	2.72	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			682.71000	0.68271	688.220	2.72	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.19200	122.79555	6.17700	122.83472		2.66	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,191.31000	1.19131	1,163.440	2.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			922.72000	0.92272	934.020	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			8.17000	120.82449	8.15000	121.01491		11.34	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			425.07000	0.42507	357.560	10.96	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			5,228.55000	5.22855	5,351.460	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			496.10000	0.49610	421.350	10.99	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			4,897.31000	4.89731	5,012.980	10.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			618.73000	0.61873	532.680	11.03	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			4,419.96000	4.41996	4,524.330	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			7,870.60000	7.87060	7,671.520	12.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			145.62000	0.14562	136.960	12.03	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			5,196.24000	5.19624	4,996.910	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			472.72000	0.47272	463.810	11.72	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			5,881.18000	5.88118	5,680.770	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			351.97000	0.35197	341.980	11.80	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			5,958.57000	5.95857	5,758.110	11.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			340.34000	0.34034	330.300	11.81	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,331.27000	1.33127	1,198.850	11.18	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,773.33000	2.77333	2,831.330	11.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,487.36000	2.48736	2,315.630	11.34	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,539.56000	1.53956	1,558.250	11.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Call			2,770.57000	2.77057	2,592.940	11.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1,352.89000	1.35289	1,365.680	11.39	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.24500	122.55157	8.22500	122.73835		12.88	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,208.30000	2.20830	2,104.120	12.51	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			6,082.18000	6.08218	6,164.780	12.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,157.51000	7.15751	6,986.520	13.16	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,775.42000	1.77542	1,791.210	13.16	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.32400	119.20264	8.30200	119.40391		13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			5,942.18000	5.94218	5,795.940	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			4,417.52000	4.41752	4,472.550	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			219.76803	219.76803	219.72770	219.72770			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			77.70000	0.07770	118.030		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			256.35184	256.35184	256.28573	256.28573			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			135.73000	0.13573	201.840		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			4.91100	109.60988	4.92600	109.57490		1.74	59,518,164.84	543	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			701.97000	0.70197	725.710		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			65.52000	0.06552	54.280		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.79800	111.17678	4.81500	111.14113		1.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Call			850.64000	0.85064	871.170	1.76	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			234.43000	0.23443	219.310	1.76	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.61900	108.52534	4.63500	108.49586		1.77	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			976.12000	0.97612	992.280	1.75	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			343.08000	0.34308	329.760	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/R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.33370	189.33370	189.28308	189.28308			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			843.08000	0.84308	893.700		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			6.74300	109.65892	6.73300	109.70320		4.79	0.00	0	13,254.00
R203	On	02/08/2012	Bond Future	6.60	Call			496.54000	0.49654	457.240	4.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,087.61000	1.08761	1,092.590	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,051.30000	1.05130	1,000.960	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			534.64000	0.53464	528.580	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,012.65000	2.01265	1,959.990	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			185.20000	0.18520	176.820	4.97	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,576.03000	3.57603	3,528.140	5.14	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			31.65000	0.03165	28.040	5.14	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.80300	107.07104	6.79300	107.11330		5.53	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,616.06000	1.61606	1,577.580	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,291.20000	1.29120	1,294.980	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.86800	108.76715	6.85600	108.81522		5.32	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,026.56000	2.02656	1,989.090	5.31	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,690.65000	1.69065	1,701.250	5.31	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/08/2012	Bond Future				7.09200	105.60481	7.08700	105.63081		6.16	0.00	0	4,101.00
R204	On 02/08/2012	Bond Future	7.15	Call				1,107.01000	1.10701	1,063.090	6.12	0.00	0	0.00
R204	On 02/08/2012	Bond Future	7.15	Put				779.96000	0.77996	762.040	6.12	0.00	0	0.00
R204	On 01/11/2012	Bond Future				7.15800	107.11914	7.15400	107.13920		6.90	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Call				1,984.34000	1.98434	1,953.940	6.89	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Put				1,654.05000	1.65405	1,643.710	6.89	0.00	0	0.00
R204	On 07/02/2013	Bond Future				7.22800	104.78287	7.22200	104.81174		7.02	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Call				2,534.61000	2.53461	2,504.230	7.04	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put				2,207.93000	2.20793	2,206.420	7.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/08/2012	Bond Future				5.11800	103.72474	5.07300	103.78780		0.98	0.00	0	1,240.00
R206	On 02/08/2012	Bond Future	5.19	Call				245.97000	0.24597	201.140	1.00	0.00	0	0.00
R206	On 02/08/2012	Bond Future	5.19	Put				82.13000	0.08213	100.360	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future				4.96400	105.20873	4.91000	105.27183		1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Call				348.87000	0.34887	309.390	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Put				185.40000	0.18540	209.020	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future				4.66200	103.10865	4.58500	103.17889		1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call				417.29000	0.41729	375.780	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put				257.76000	0.25776	286.490	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				7.45100	99.31390	7.44100	99.36985		7.37	0.00	0	27,509.00
R207	On 02/08/2012	Bond Future	7.51	Call				1,262.20000	1.26220	1,197.600	7.38	0.00	0	0.00
R207	On 02/08/2012	Bond Future	7.51	Put				876.93000	0.87693	868.280	7.38	0.00	0	0.00
R207	On 01/11/2012	Bond Future				7.52300	100.73510	7.51300	100.78939		8.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Call			2,246.65000	2.24665	2,195.240	8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,883.59000	1.88359	1,886.470	8.32	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.60100	98.68933	7.58900	98.75232		8.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			2,832.55000	2.83255	2,782.180	8.34	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			2,460.62000	2.46062	2,473.240	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			7.55800	97.30385	7.55400	97.32812		8.28	0.00	0	15,682.00
R208	On	02/08/2012	Bond Future	7.20	Call			365.62000	0.36562	333.580	8.00	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			2,544.41000	2.54441	2,536.640	8.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			992.73000	0.99273	945.380	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,321.11000	1.32111	1,298.030	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			2,047.56000	2.04756	1,998.190	8.32	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			569.42000	0.56942	544.320	8.32	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			4,223.35000	4.22335	4,186.710	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			115.24000	0.11524	102.870	8.64	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.62900	95.29796	7.62400	95.32752		9.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,485.07000	2.48507	2,444.660	9.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2,036.94000	2.03694	2,026.090	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.70300	96.81191	7.69800	96.84065		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,199.50000	3.19950	3,165.250	9.53	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,729.49000	2.72949	2,723.980	9.53	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/08/2012	Bond Future				8.73700	77.49143	8.71800	77.64289		15.74	0.00	0	28,799.00
R209	On 02/08/2012	Bond Future	8.91	Call				2,599.40000	2.59940	2,450.010	15.66	0.00	0	0.00
R209	On 02/08/2012	Bond Future	8.91	Put				1,090.73000	1.09073	1,092.800	15.66	0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.80700	75.45528	8.78700	75.61259		18.79	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Call				4,301.02000	4.30102	4,171.100	18.78	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put				2,728.23000	2.72823	2,755.620	18.78	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.88100	76.65012	8.86000	76.81300		19.02	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call				5,465.18000	5.46518	5,341.480	19.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put				3,936.49000	3.93649	3,975.670	19.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution				6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/08/2012	Bond Future				143.32239	143.32239	143.28443	143.28443			0.00	0	925.00
R210	On 02/08/2012	Bond Future	142.66	Call				624.43000	0.62443	662.390		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				120.44295	120.44295	120.41612	120.41612			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.36	Call				56.12000	0.05612	82.950		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				117.68122	117.68122	117.65045	117.65045			0.00	0	2,989.00
R212	On 02/08/2012	Bond Future	117.39	Call				260.45000	0.26045	291.220		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.58800	88.42813	8.56900	88.58397		13.99	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,556.85000	2.55685	2,405.210	13.98	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			1,169.36000	1.16936	1,173.560	13.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.66100	86.15920	8.64100	86.32086		16.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,237.72000	4.23772	4,106.570	16.71	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,885.94000	2.88594	2,916.450	16.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.74100	87.52089	8.72000	87.68790		16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,419.04000	5.41904	5,294.080	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			4,003.22000	4.00322	4,045.270	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			8.78100	79.07483	8.75100	79.32504			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			1,634.28000	1.63428	1,384.070		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.31470	1.31470	1.31470	1.31470		21.99	0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Call			125.78900	0.01258	47.000	21.99	0.00	0	0.00
YUAN/R	On	18/06/2012	Foreign Exchange Future	1.31	Put			78.78900	0.00788	0.000	21.99	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32680	1.32680	1.32940	1.32940		20.33	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			545.01560	0.05450	509.349	19.86	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			551.01560	0.05510	541.349	19.86	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34120	1.34120	1.34400	1.34400		20.18	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			798.20990	0.07982	753.906	19.98	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			758.20990	0.07582	741.906	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :												4,424,091,376.28	436,375	1,537,646.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.55688	100.00000	11.52888			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.36424	100.00000	19.32162			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.49548	5.00000	126.47850			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	87.17820	100.00000	86.97917			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.54163	100.00000	19.49862			0.00	0	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	33.87028	100.00000	33.79572			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.14203	100.00000	10.11747			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.18543	100.00000	13.15641			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.47781	100.00000	46.36521			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			34,000,000,000.00	340,000	170,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	26.84856	100.00000	26.77995			270,000,000,000.00	2,700,000	1,350,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.32026	100.00000	16.28072			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.46665	100.00000	26.38263			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.22616	100.00000	10.17709			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	7.67276	100.00000	7.62914			0.00	0	2,000,000.00
ABFN08	On	17/03/2020			100.00000	7.51431	100.00000	7.47095			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.62404	100.00000	7.58039			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.91439	100.00000	23.86174			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.82685	100.00000	16.78608			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.77284	100.00000	25.71610			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.02587	100.00000	24.96524			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.38858	100.00000	16.34887			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.10338	100.00000	12.07373			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	55.12504	100.00000	55.12502			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	67.26372	100.00000	67.11404			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	47.70266	100.00000	47.59766			0.00	0	600,000.00
ABL8B	On	19/09/2013			100.00000	38.70363	100.00000	38.60987			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	60.15846	100.00000	60.01272			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.84892	100.00000	78.73563			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	57.46334	100.00000	57.33617		24,000,000,000.00		240,000	120,000.00
ABLI02	On	08/05/2014			100.00000	34.08111	100.00000	33.99404		246,000,000,000.00		2,460,000	1,230,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	18.67645	100.00000	18.62872			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	89.92675	8.00000	89.87559			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	90.49879	100.00000	90.28019			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.27730	100.00000	25.22104			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.42021	100.00000	16.38000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.74506	9.58000	99.71912			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.17240	100.00000	10.14775			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.96636	100.00000	4.95361			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.88614	100.00000	16.84279			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.37396	100.00000	4.36274			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	137.92800	100.00000	137.51528			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	81.82152	100.00000	81.61245			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.71638	100.00000	4.70427			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.05238	100.00000	2.04850			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.05238	100.00000	2.04850			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	100.35001	6.82500	100.33157			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	98.03772	100.00000	97.78040			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.04884	100.00000	6.03648			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.20415	100.00000	11.18266			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.31986	100.00000	12.79376			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.30523	100.00000	10.28535			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.12578	100.00000	20.08303			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.40797	100.00000	9.38993			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.90717	100.00000	8.89004			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.17499	100.00000	18.13993			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.39117	100.00000	17.35752			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.96215			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.91921	100.00000	1.91315			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.73059	100.00000	16.69823			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	20.93040	100.00000	18.00253			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.16500	100.00000	14.11558			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.19915	100.00000	15.16975			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			100.00000	14.58118	100.00000	14.55297			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.06584	100.00000	13.03708			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.29526	100.00000	18.25499			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.71764	100.00000	8.69834			0.00	0	6,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.01879	100.00000	10.99453			0.00	0	2,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.94680	100.00000	15.91170			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.37663	100.00000	27.30635			70,000,000,000.00	700,000	350,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.73459	4.00000	116.68056			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			150,000,000,000.00	1,500,000	750,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.22204	100.00000	6.20599			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.12632	100.00000	4.11568			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.34006	100.00000	42.23748			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	54.67526	100.00000	54.54280			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	54.96876	100.00000	54.83560			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	15.69320	100.00000	18.79637			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.58204	100.00000	40.48373			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.90195	100.00000	63.74545			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.58204	100.00000	40.48373			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	61.06839	100.00000	60.92045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	55.41170	100.00000	55.28972			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	103.54020	13.50000	103.50344			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	15.72014	100.00000	15.68206			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	15.97546	100.00000	15.93676			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	19.60105	100.00000	19.55357			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	95.15933	100.00000	94.91534			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	37.57199	100.00000	37.48096			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	37.53154	100.00000	37.44062			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.46481	100.00000	15.42736			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.23781	100.00000	1.23547			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	62.07090	100.00000	61.91888			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	62.07090	100.00000	61.91888			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	28.95013	100.00000	28.88000			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.11308	100.00000	31.03688			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	92.01691	100.00000	91.79193			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.52116	100.00000	10.50126			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.52116	100.00000	10.50126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	38.07070	100.00000	37.97848			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.20314	100.00000	13.17116			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	13.98942	100.00000	13.95553			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	12.85263	100.00000	12.82150			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.08947	100.00000	13.05775			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.19367	100.00000	13.16171			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.76988	100.00000	12.74146			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.76988	100.00000	12.74146			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.83784	100.00000	12.80928			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.66316	100.00000	12.63249			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.83784	100.00000	12.80928			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.70191	100.00000	12.67365			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.23945	100.00000	20.20116			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.88539	100.00000	19.83722			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	81.56732	100.00000	81.39000			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.76743	100.00000	37.67594			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.42875	100.00000	11.40106			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.76743	100.00000	37.67594			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	81.56732	100.00000	81.39000			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.21804	100.00000	8.19813			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.21090	100.00000	8.19101			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.22059	100.00000	8.20067			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.02010	100.00000	8.00067			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.63601	100.00000	37.54483			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.43304	100.00000	8.41261			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	63.87356	100.00000	63.71713			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.55556	100.00000	44.44643			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	63.88498	100.00000	63.72852			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.16389	100.00000	10.13927			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.54807	100.00000	26.48376			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.05721	100.00000	36.97475			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.26793	100.00000	30.19460			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	88.69355	100.00000	88.48288			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.99675	100.00000	8.97472			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.00822	100.00000	8.98616			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.26188	100.00000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	23.99948	100.00000	23.94071			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.39003	100.00000	3.38252			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.14888	100.00000	4.13974			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.26058	100.00000	5.25063			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.52748	100.00000	3.51972			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.66244	100.00000	3.65437			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.02602	100.00000	0.02596			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.99948	100.00000	23.94071			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.29544	100.00000	14.26081			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.02602	100.00000	0.02596			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.35800	100.00000	2.35229			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.02602	100.00000	0.02596			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.58984	100.00000	1.58630			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	80.17429	100.00000	80.00000			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
ACL141	On	30/07/2017	Spot Bond			100.00000	1.58984	100.00000	1.58630			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02602	100.00000	0.02596			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.48027	100.00000	34.39674			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	21.27258	100.00000	21.23046			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	21.27258	100.00000	21.23046			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.33341	100.00000	23.27688			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.26742	100.00000	13.66137			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	5.41952	100.00000	5.40879			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27507	100.00000	0.27464			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.46433	1.75000	100.83690			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	100.00000		3,500,000,000,000.00	35,000,000	25,000,000.00	
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24237	100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000.00	
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24237	100.00000	100.00000		600,000,000,000.00	6,000,000	0.00	
ADB01S	On	14/12/2012	Spot Bond			100.00000	70.51719	100.00000	70.38708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB02S	On	14/12/2012			100.00000	70.49695	100.00000	70.36689			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	58.47095	100.00000	58.34154			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.44537	100.00000	2.43944			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.03681	100.00000	11.01252			0.00	0	7,400,000.00
AIR02	On	30/04/2023			100.00000	13.11953	100.00000	13.09050			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	26.17138	100.00000	26.10728			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.03108	100.00000	17.99138			0.00	0	21,200,000.00
AIR03U	On	26/10/2014			100.00000	25.11008	100.00000	25.04859			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.12114	100.00000	13.09210			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.28962	100.00000	5.27603			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	31.85598	100.00000	31.78509		42,000,000,000.00	420,000	210,000.00	
BAW10	On	01/10/2016			100.00000	9.54672	100.00000	11.26833			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.28106	100.00000	12.25389			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	10.64787	100.00000	10.61426			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.36423	100.00000	9.33468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	20.10553	100.00000	20.06103			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.98333	100.00000	10.95643			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.22483	100.00000	38.13222			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.02908	100.00000	43.93216			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.15768	100.00000	24.09852			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.77301	100.00000	24.71819			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.11079	100.00000	13.08178			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.95948	100.00000	29.88691			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.03821	100.00000	15.99892			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.02877	100.00000	45.91604			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.17969	100.00000	17.13762			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.15236	100.00000	17.11035			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.08493	100.00000	14.05043			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	14.92538	100.00000	14.88883			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.15961	100.00000	12.12983			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.19129	100.00000	14.15652			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.19129	100.00000	14.15652			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.19129	100.00000	14.15652			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.59339	100.00000	14.55765			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.58933	100.00000	15.55116			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.17969	100.00000	17.13762			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.71419	100.00000	13.68060			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.80434	8.00000	99.78262			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.76212	100.00000	1.75780			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.76212	100.00000	1.75780			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.41101	100.00000	16.37082			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.92725	100.00000	61.70113			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.64939	100.00000	6.62511			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.84367	100.00000	18.79751			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.76212	100.00000	1.75780			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.76125	100.00000	1.75684			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.33651	100.00000	4.32830			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.28205	100.00000	18.23728			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.63872	100.00000	16.59796			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.27082	100.00000	10.24566			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.27328	100.00000	10.24839			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.41790	100.00000	12.38749			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.75990	100.00000	10.73355			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	27.61239	100.00000	27.54549			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	19.23482	100.00000	19.18822			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	82.39278	100.00000	82.20721		400,000,000,000.00	4,000,000	2,000,000.00	
BD0202	On 31/12/2018	Spot Bond				100.00000	3.35095	100.00000	3.34350			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.07882	100.00000	8.06349			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.02091	100.00000	9.00380			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.35731	100.00000	9.33660			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	30.93487	100.00000	30.85992			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	46.30054	100.00000	46.18714			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	29.19804	100.00000	29.12731			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	28.23985	100.00000	28.17143			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	47.39191	100.00000	47.27584			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	42.21040	100.00000	42.10814			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	67.11101	100.00000	66.94664			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	7.84081	100.00000	7.82180			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	97.48890	100.00000	97.24146			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.56148	100.00000	10.53561			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.61824	100.00000	10.59223			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.78852	100.00000	10.76210			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.35612	100.00000	11.32830			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.92372	100.00000	11.89452			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.51299	100.00000	13.47989			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.61512	100.00000	2.60871			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	8.20753	100.00000	8.18764			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	8.75755	100.00000	8.73633			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	8.90755	100.00000	8.88597			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	105.34734	8.00000	105.32400			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	9.35757	100.00000	9.33490			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	10.15759	100.00000	10.13299			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	29.80845	100.00000	29.74212			0.00	0	3,550,000.00
BID02 On	14/07/2012	Spot Bond				100.00000	99.34020	100.00000	99.08483			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond				100.00000	96.73754	100.00000	96.48886			0.00	0	0.00
BIDC14 On	26/10/2012	Spot Bond				100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	23.62460	1,000.00000	23.47267			0.00	0	0.00
BIDC22 On	27/07/2012	Spot Bond				100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	12.16713	100.00000	12.13765			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On	21/11/2032			100.00000	6.81891	100.00000	6.80239			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.73528	100.00000	7.71655			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.18750	100.00000	12.15798			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	12.52371	100.00000	12.49337			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	13.13501	100.00000	13.10319			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	15.68206	100.00000	15.64407			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	14.63506	100.00000	14.59960			0.00	0	0.00
BMWFO3	On	15/06/2013			100.00000	55.43891	100.00000	55.30461			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	69.30000	100.00000	69.30000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	44.31449	100.00000	46.04201			0.00	0	0.00
BSR08	On	07/12/2012			100.00000	70.49319	100.00000	70.36143			0.00	0	0.00
BUS01U	On	30/09/2016			100.00000	7.26885	100.00000	7.25104			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	91.83732	100.00000	91.61387			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	27.30551	100.00000	27.24541			0.00	0	4,200,000.00
CBL08	On	02/11/2016			100.00000	18.23709	100.00000	18.19695			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	13.62251	100.00000	13.58914			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	30.31659	100.00000	30.24315			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	15.50613	100.00000	15.47200			0.00	0	11,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	61.44292	8.00000	61.42982			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27362	100.00000	0.27296			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.52911	8.00000	59.51629			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.85545	100.00000	20.79034			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.86707	100.00000	11.84095			0.00	0	4,650,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.78326	100.00000	18.74169			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.85430	100.00000	11.82806			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.85298	100.00000	13.82249			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.29457	100.00000	13.26236			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.86094	12.05000	103.83872			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	62.00038	100.00000	61.85019			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.19009	100.00000	29.11860			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.44800	100.00000	23.39057			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.99764	100.00000	86.79245			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.08639	100.00000	9.05802			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	81.41298	100.00000	81.23600			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	68.73334	100.00000	68.73334			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	56.80320	100.00000	56.66560			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104 On	15/06/2014	Spot Bond			100.00000	30.81718	100.00000	30.74254			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	54.99323	100.00000	54.86000			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	54.99323	100.00000	54.86000			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	54.99323	100.00000	54.86000			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	40.54668	100.00000	40.44844			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	55.01768	100.00000	54.88440			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	54.77309	100.00000	54.64040			0.00	0	0.00
CLN119 On	20/06/2012	Spot Bond			100.00000	69.00000	100.00000	69.00000			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	54.57742	100.00000	54.44520			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	58.91009	100.00000	60.38383			0.00	0	0.00
CLN124 On	20/06/2012	Spot Bond			100.00000	68.95000	100.00000	68.95000			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	95.71111	100.00000	95.46633			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.23339	100.00000	19.18679			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	44.33465	100.00000	46.07064			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128 On	20/06/2012	Spot Bond			100.00000	68.96667	100.00000	68.96667			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	95.72671	100.00000	95.48188			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.09041	100.00000	19.04416			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	37.59895	100.00000	37.50786			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.36306	100.00000	37.27254			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.84616	100.00000	19.79809			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	40.68229	100.00000	40.58374			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.44368	100.00000	40.34570			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.18338	100.00000	41.08361			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.31364	100.00000	55.17964			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.14242	100.00000	55.00884			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.17517	100.00000	38.08269			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	48.60826	100.00000	48.50126			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.29726	13.64000	102.26038			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.12731	100.00000	45.02798			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.51493	100.00000	42.41193			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.57668	100.00000	86.37719			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	28.98806	100.00000	28.91783			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	39.28719	100.00000	39.19202			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.28719	100.00000	39.19202			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	64.07023	100.00000	63.91331			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.59350	100.00000	17.55088			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	88.55349	100.00000	88.34464			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	12.99947	100.00000	12.96798			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	12.81948	100.00000	12.78842			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.28842	100.00000	35.20294			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.26471	100.00000	13.23258			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.29291	100.00000	35.20740			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	86.32171	100.00000	86.12281			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.01874	100.00000	64.85950			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.25820	100.00000	65.09837			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	65.10325	100.00000	64.94381			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.10325	100.00000	64.94381			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.81933	100.00000	32.73895			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.51470	100.00000	10.48923			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66686	100.00000	66.66686			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66686	100.00000	66.66686			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.96313	100.00000	12.93173			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	9.94674	100.00000	14.85724			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.96313	100.00000	12.93173			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.19273	100.00000	11.16532			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.74168	100.00000	32.66236			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	90.40006	100.00000	90.18685			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.90017	2.76000	100.89256			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.58407	100.00000	12.55357			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.77789	2.76000	105.73246			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.52214	8.25000	102.49975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	34.18505	100.00000	34.10223			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.96313	100.00000	12.93173			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.96313	100.00000	12.93173			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.29362	100.00000	4.28263			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.27913	2.40000	110.23287			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.31649	100.00000	66.15584			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	32.84757	100.00000	32.76800			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.93515	100.00000	15.89612			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.93515	100.00000	15.89612			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.49280	8.52000	101.46967			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.35194	100.00000	23.30041			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.13578	100.00000	23.07912			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.44402	8.64500	101.42056			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On	20/10/2016			8.64500	101.44402	8.64500	101.42056			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	33.78411	100.00000	33.70226			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	35.38784	100.00000	35.30212			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.35333	100.00000	11.32820			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	55.24098	100.00000	55.10715			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	55.26084	100.00000	55.12696			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	17.44457	100.00000	17.40184			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	17.44457	100.00000	17.40184			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	21.27258	100.00000	21.23046			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	59.75325	100.00000	59.60690			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	59.75325	100.00000	59.60690			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.57882	100.00000	14.54996			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.58029	100.00000	1.57647			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	103.00664	9.35000	102.98078			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	103.00664	9.35000	102.98078			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	9.17130	100.00000	9.14908			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	9.17130	100.00000	9.14908			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	15.11048	100.00000	15.07387			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.86924	100.00000	16.82837			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.25307	9.65000	102.22688			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	62.73204	100.00000	62.53404			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	26.50692	100.00000	21.17597			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	26.50692	100.00000	21.17597			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	1.81554	100.00000	1.80987			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.96666	100.00000	11.93767			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.80512	100.00000	8.78379			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.75571	100.00000	8.73451			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	1.69484	100.00000	1.68955			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	12.35364	100.00000	12.31507			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.67902	100.00000	1.67378			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.78536	100.00000	1.37797			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.91145	100.00000	17.86806			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.47951	100.00000	10.44679			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.43266	100.00000	20.38718			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.43266	100.00000	20.38718			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	55.25142	100.00000	55.12914			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	56.08592	100.00000	55.95004			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	56.06067	100.00000	55.92486			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	87.57391	100.00000	87.35015			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	83.09454	100.00000	82.88121			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	56.04805	100.00000	58.50327			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	58.06834	100.00000	57.94052			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	61.75811	100.00000	61.60685			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	61.75811	100.00000	61.60685			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	8.45592	100.00000	8.43521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	55.13318	100.00000	55.01117			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.14565	100.00000	55.02360			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	56.06067	100.00000	55.92486			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	56.06067	100.00000	55.92486			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.47181	100.00000	13.43918			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.20884	100.00000	57.08223			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.35731	100.00000	9.33660			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00169	100.00000	0.00169			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00188	100.00000	0.00188			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	54.51001	100.00000	54.51000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	68.85500	100.00000	68.85500			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	68.85835	100.00000	68.85833			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	81.79815	100.00000	81.61916			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	68.85835	100.00000	68.85833			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	81.83551	100.00000	81.65644			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	81.81950	100.00000	81.64046			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	112.66861	100.00000	112.38220			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	81.85419	100.00000	81.67507			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.94006	100.00000	9.92126			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.94006	100.00000	9.92126			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.89985	100.00000	11.87070			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.89985	100.00000	11.87070			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	98.83041	100.00000	98.57371			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.10151	100.00000	9.07946			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.61253	100.00000	17.57376			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	56.41646	100.00000	56.29159			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.05146	100.00000	10.02921			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.65759	100.00000	12.62958			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.46684	100.00000	16.43039			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.21830	100.00000	13.18921			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	70.91238	100.00000	70.77784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	101.95571	5.86800	101.93979			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.44545	7.17500	100.42605			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.52753	100.00000	1.52383			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	9.01690	100.00000	8.99506			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	81.83857	100.00000	81.65548			0.00	0	5,000,000.00
DENG26	On	28/09/2012			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	59.19533	100.00000	59.06396			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	92.61336	100.00000	92.38581			0.00	0	0.00
DENG30	On	01/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	56.79575	100.00000	56.66971			0.00	0	0.00
DENG32	On	02/07/2012			100.00000	99.84110	100.00000	99.57626			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
DENG34	On	05/07/2012			100.00000	99.05080	100.00000	98.79013			0.00	0	0.00
DENG35	On	12/07/2012			100.00000	97.25453	100.00000	97.00323			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	99.90048	100.00000	99.63408			0.00	0	0.00
DV13	On	25/08/2013			100.00000	47.64011	100.00000	47.53409			0.00	0	0.00
DV21	On	15/06/2016			100.00000	18.56170	100.00000	18.52061			0.00	0	14,200,000.00
DV22	On	07/02/2020			100.00000	12.95206	100.00000	12.92324		2,031,454,400,000.00	20,314,544	277,762,544.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	12.93565	100.00000	12.90688			21,291,800,000.00	212,918	230,712,918.00
DVF12	On	13/10/2012	Spot Bond			100.00000	95.87533	100.00000	95.62759			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.60250	100.00000	18.56110			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	18.07380	100.00000	18.02953			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	93.11438	100.00000	92.88504			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.08750	100.00000	13.05391			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.62939	2.55000	101.58634			0.00	0	25,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.71207	100.00000	14.67933			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.49743	100.00000	13.46772			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.81725	8.00000	116.79236			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.12722	100.00000	13.09542			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	99.22896	100.00000	98.96783			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	96.43019	100.00000	96.18357			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	83.73051	100.00000	83.54444			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	83.72035	100.00000	83.53431			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.38532	100.00000	23.32557			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.42947	100.00000	26.37066			0.00	0	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	19.28761	100.00000	19.24089			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.84776	100.00000	1.84193			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	88.25506	100.00000	88.04789			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.24509	100.00000	22.19121			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.51482	100.00000	88.30704			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.63247	100.00000	21.58007			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.62306	100.00000	88.41503			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.38647	100.00000	22.33223			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	40.53826	100.00000	40.44005			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.11410	100.00000	21.06296			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.28878	100.00000	13.25659			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	40.56022	100.00000	40.46196			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.90436	100.00000	16.86715		4,675,300,000,000.00	46,753,000	6,000,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	101.54357	9.25000	101.51849		106,866,572,750.00	11,553,143	455,114,121.00	
ES23	On	25/01/2023	Spot Bond			10.00000	104.04731	10.00000	104.01942		2,606,575,800,000.00	260,657,580	289,216,980.00	
ES26	On	02/04/2026	Spot Bond			7.85000	101.69727	7.85000	101.67588		56,707,654,250.00	7,223,905	44,385,905.00	
ES33	On	15/09/2033	Spot Bond			7.50000	101.98009	7.50000	101.95969		70,279,732,500.00	9,370,631	842,337,229.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	82.96498	100.00000	82.78224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On	02/08/2023			100.00000	11.54776	100.00000	11.51979			0.00	0	0.00
FR003U	On	02/08/2023			100.00000	11.23732	100.00000	11.21009			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	41.23181	100.00000	41.13193			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	41.41568	100.00000	41.31534			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.83684	8.37500	100.81413			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	42.33498	100.00000	42.23242			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	26.04153	100.00000	25.98421			0.00	0	5,100,000.00
FRB05	On	21/12/2018			100.00000	8.97015	100.00000	13.19089			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	90.49080	100.00000	90.27222			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	83.98359	100.00000	83.79529			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	9.85626	100.00000	9.83239			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	7.85722	100.00000	7.83818			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.65734	100.00000	1.65328			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	12.45216	100.00000	18.41132			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	8.89549	100.00000	10.93733			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	34.09215	100.00000	34.00421			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.96046	100.00000	50.84705			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.18116	100.00000	4.17037			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.11828	100.00000	3.11138			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.55870	100.00000	3.55082			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28742	100.00000	0.28688			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01912	100.00000	0.01909			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01763	100.00000	0.01759			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.22116	100.00000	29.15649			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.54326	100.00000	62.39008			0.00	0	0.00
FRC100	On	20/06/2012	Spot Bond			100.00000	68.33334	100.00000	68.33334			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	68.33334	100.00000	68.33334			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	21.27258	100.00000	21.23046			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	21.27258	100.00000	21.23046			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106 On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04238	100.00000	0.04227			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	58.17893	100.00000	58.03799			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.38408	100.00000	13.35166			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	88.07236	100.00000	87.86561			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.15091	100.00000	9.12874			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.26645	100.00000	1.26201			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.28547	100.00000	1.28043			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.23724	100.00000	13.20516			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On	20/06/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	29.70136	100.00000	29.63562			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	23.82398	100.00000	23.76563			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.30788	100.00000	16.26838			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.42103	100.00000	13.38851			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.12410	100.00000	44.01604			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.01845	6.90500	100.00000			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.03693	100.00000	9.01504			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.52091	100.00000	44.41188			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	21.02245	100.00000	20.97152			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.05292	100.00000	1.05034			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.28459	5.87500	102.26831			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.21391	100.00000	6.20009			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.04233	100.00000	21.00251			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	5.69267	100.00000	5.68000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.84239	100.00000	6.82716			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.69108	100.00000	10.67085			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	80.17429	100.00000	80.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.05292	100.00000	1.05034			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.77274	100.00000	15.73453			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.95874	100.00000	15.92009			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.38262	100.00000	14.34777			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.03420	4.73000	103.98402			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	80.17429	100.00000	80.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.57841	100.00000	14.54309			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	80.17429	100.00000	80.00000			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
FRC89	On	20/12/2012	Spot Bond			100.00000	80.17429	100.00000	80.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	52.93298	100.00000	52.82818			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	52.93298	100.00000	52.82818			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	52.93298	100.00000	52.82818			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.47144	100.00000	14.44279			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.38071	100.00000	1.37797			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	8.54897	100.00000	8.53205			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.01910	100.00000	14.98937			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.64181	100.00000	41.54093			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	44.64367	100.00000	44.53553			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.74048	100.00000	41.63936			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.74993	100.00000	44.64152			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.98336	100.00000	41.88165			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.05926	100.00000	41.95737			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.85622	100.00000	42.75239			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.83533	100.00000	43.72914			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.45013	100.00000	44.34244			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.84743	100.00000	18.79927			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.21340	100.00000	39.11840			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.46737	100.00000	23.40990			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.09459	100.00000	11.05957			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.32169	100.00000	12.29151			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.97460	100.00000	1.96837			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.20813	100.00000	8.18824			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35144	100.00000	0.35033			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.81344	100.00000	3.80495			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.39265	100.00000	8.37210			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.08051	100.00000	4.06998			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11827			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	97.17132	100.00000	96.91828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	97.17132	100.00000	96.91828			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	93.74616	100.00000	93.51062			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.40029	100.00000	11.37236			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.45729	100.00000	91.22807			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	36.99290	100.00000	36.90329			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	31.43955	100.00000	31.36338			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.24317	2.00000	103.20091			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.61807	100.00000	62.46637			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	66.00090	100.00000	65.82786			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.00538	100.00000	52.83989			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.83140	100.00000	0.82812			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.64781	100.00000	1.64266			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	51.37356	100.00000	51.21317			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	50.73499	100.00000	50.57659			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00253	100.00000	0.00252			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.23889	100.00000	9.21005			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.00000	1.57723	100.00000	1.57230			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.05934	100.00000	26.97298			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	1.55762	100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000	35,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.30176	100.00000	26.24386			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.84702	100.00000	20.80114			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.40427	9.00000	98.37786			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.11424	8.00000	104.08934			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.00934	100.00000	12.98056			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.59616	9.00000	100.58000			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.01884	100.00000	10.99445			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.43931	100.00000	12.41163			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.30085	100.00000	9.28027			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.34090	100.00000	2.33523			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.87886	100.00000	10.84414			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.81395	9.48500	101.78817			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	64.02636	100.00000	63.88387			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	65.60060	100.00000	65.47614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	85.18755	100.00000	84.99306			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	85.20147	100.00000	85.00694			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	85.29056	100.00000	85.09584			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.71855	100.00000	87.51312			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD174	On	02/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.23573	100.00000	8.21556			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.37063	100.00000	10.34523			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	87.64296	100.00000	87.43770			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	87.77253	100.00000	87.56698			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	87.82652	100.00000	87.62084			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	88.02090	100.00000	87.81475			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.22696	100.00000	20.17796			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.20643	100.00000	11.17928			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.47920	100.00000	6.46333			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	9.32171	100.00000	9.29913			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	9.87852	100.00000	9.85432			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.12728	100.00000	10.10275			0.00	0	0.00
HMS1B2	On	19/07/2012			100.00000	94.75759	100.00000	94.51709			0.00	0	0.00
HMS1B3	On	19/07/2012			100.00000	94.75759	100.00000	94.51709			0.00	0	0.00
HMS1B5	On	19/07/2012			100.00000	97.71876	100.00000	97.47075			0.00	0	0.00
HMS1B6	On	19/07/2012			100.00000	102.43219	100.00000	102.17221			0.00	0	0.00
HMS1B7	On	19/07/2013			100.00000	43.75806	100.00000	43.65089			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.38990	100.00000	14.35465			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.05527	100.00000	16.01594			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	94.83189	100.00000	94.59120			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	43.95422	100.00000	43.84657			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.77591	100.00000	14.73972			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.44128	100.00000	16.40101			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	94.92787	100.00000	94.68693			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.30731	100.00000	44.19879			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.27221	100.00000	15.23481			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.93758	100.00000	16.89610			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	95.26841	100.00000	95.02661			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	44.77809	100.00000	44.66842			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.87880	100.00000	15.83991			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	95.68634	100.00000	95.44349			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	96.30551	100.00000	96.06108			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.50379	100.00000	13.47374			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.67714	100.00000	5.66457			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34On	31/07/2034	Spot Bond				100.00000	12.69205	100.00000	12.66380			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	12.69205	100.00000	12.66380			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	89.78388	100.00000	89.56908			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	82.71774	100.00000	82.53555			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	83.78278	100.00000	83.59576			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.76246	100.00000	22.71236		1,119,090,000,000.00	0.00	11,190,900	10,190,900.00
IBL12	On 12/03/2013	Spot Bond				100.00000	55.89366	100.00000	55.75825			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	15.87532	100.00000	15.83687			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	13.48594	100.00000	13.45326			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	44.36849	100.00000	44.26101			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	38.24584	100.00000	38.15319			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	26.76774	100.00000	26.70290			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	33.22862	100.00000	33.15547			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	16.18420	100.00000	16.14858			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				100.00000	13.25901	100.00000	13.22982			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond				100.00000	30.38297	100.00000	30.31573			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond				100.00000	30.50442	100.00000	30.42970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.64341	1.75000	105.60088			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.79902	8.27000	102.77614			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.53597	100.00000	2.52983			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.60683	100.00000	4.59657			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.81344	100.00000	3.80495			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.16496	100.00000	11.12971			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.98712	100.00000	1.98085			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.89275	8.76500	101.86886			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.22874	100.00000	16.17807			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.80851	100.00000	9.77788			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.35872	100.00000	54.23907			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.33852	100.00000	15.30458			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.33852	100.00000	15.30458			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.94525	5.00000	101.93142			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.08476	100.00000	19.04252			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.01693	100.00000	11.97942			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.41784	100.00000	7.39987			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.97095	100.00000	20.92479			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	53.52666	100.00000	53.40883			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.89034	100.00000	13.85669			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.65623	100.00000	59.51170			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.71286	100.00000	14.67682			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.54097	100.00000	18.49556			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.28460	100.00000	17.24227			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	74.05235	100.00000	73.91075			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.51121	100.00000	82.32662			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.30150	100.00000	0.30077			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.76553	100.00000	22.71038			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	83.26137	100.00000	83.07553			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING146	On	17/09/2012	Spot Bond			100.00000	82.13171	100.00000	66.66668			6,000,000,000,000.00	60,000,000	60,000,000.00
ING147	On	16/12/2012	Spot Bond			100.00000	75.63025	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.01719	6.50000	102.00524			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.68809	100.00000	65.47611			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	58.19531	100.00000	57.89171			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	77.96610	100.00000	77.74648			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	76.88022	100.00000	76.66667			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	78.19872	100.00000	77.98210			0.00	0	3,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.66740	100.00000	91.44327			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.69472	100.00000	61.54526			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.14938	100.00000	42.04727			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.14938	100.00000	42.04727			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.31827	100.00000	44.20973			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.06713	100.00000	31.98944			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	92.85365	100.00000	92.62438			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.09870	100.00000	21.04703			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	22.11057	100.00000	22.05701			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.80489	100.00000	39.70845			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.56838	100.00000	17.51293			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.92537	100.00000	11.88773			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.58919	100.00000	9.55892			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.63680	8.80000	101.61289			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.49918	100.00000	32.42764		822,600,000,000.00	8,226,000	10,526,000.00	
IPL5	On	28/09/2015	Spot Bond			100.00000	13.69652	100.00000	13.66334		600,000,000,000.00	6,000,000	3,000,000.00	
IPL6	On	28/09/2017	Spot Bond			100.00000	13.05255	100.00000	13.02383			0.00	0	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.43331	100.00000	22.37897			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.63618	100.00000	16.59588			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.61849	100.00000	23.56622			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.06868	100.00000	9.04671			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02692	100.00000	0.02686			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.07119	2.75000	101.06361			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.45386	2.60000	102.41022			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.05782	100.00000	9.02923			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	60.46143	100.00000	60.32762			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.06100	100.00000	64.90166			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.14818	100.00000	16.11264			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.18570	100.00000	11.15861			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.03979	2.60000	100.99352			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
IVA238	On	20/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA248	On	29/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.61116	100.00000	45.49946			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.44761	100.00000	8.42714			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.88207	100.00000	23.82358			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.00599	100.00000	63.85094			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.62955	100.00000	63.47539			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	69.97416	100.00000	69.81844			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	66.01425	100.00000	65.86972			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	66.82684	100.00000	66.67813			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	57.87463	100.00000	57.74654			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	94.47604	100.00000	94.24333			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.13939	100.00000	15.10606			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.23495	100.00000	43.12906			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	109.86207	100.00000	109.56832			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	85.11099	100.00000	84.92144			0.00	0	5,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ007On	27/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
MAQ008On	09/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
MAQ013On	06/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ014On	02/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159		400,000,000,000.00	4,000,000	2,000,000.00	
MAQ016On	12/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	64.51196	100.00000	64.35397			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.56195	100.00000	31.48464			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	88.05589	100.00000	87.84822			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.53277	100.00000	54.40066			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.33662	100.00000	22.28251			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	96.29630	100.00000	96.04222		600,000,000,000.00	6,000,000	3,000,000.00	
MBF027 On	07/10/2014	Spot Bond			100.00000	23.10367	100.00000	23.04710			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.11451	100.00000	17.06049			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	62.25149	100.00000	62.09903			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	62.45990	100.00000	62.30693			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.69931	100.00000	30.62412			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.99675	100.00000	95.74870			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.80317	100.00000	86.60224			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.23338	100.00000	30.15933			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	59.28227	100.00000	59.13866			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.70114	100.00000	28.63161			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.23815	100.00000	31.16165			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.81816	100.00000	13.78469			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.45157	100.00000	16.41172			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.42457	8.00000	101.40284			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.74810	100.00000	82.56543			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.43334	100.00000	20.38384			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.61841	100.00000	15.58384			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.61841	100.00000	15.58384			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.08512	100.00000	3.07829			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49804	100.00000	0.49694			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00114	100.00000	0.00113			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.78520	8.59000	101.76181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.30315	9.34000	104.27700			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.61126	10.01000	104.58320			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.48433	100.00000	21.43679			0.00	0	104,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.72532	100.00000	11.69692			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.17946	100.00000	7.16206			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.41411	100.00000	10.38888			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.19503	100.00000	17.15718			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.52699	100.00000	17.47228			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.49452	8.78500	100.47092			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	53.87543	100.00000	53.74491			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	100.45108	8.00000	100.42957			0.00	0	9,800,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.44563	100.00000	31.37565			0.00	0	2,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.94527	100.00000	20.89866			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	15.95216	100.00000	15.91665			0.00	0	3,550,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	39.58198	100.00000	39.49438			0.00	0	0.00
MTNC07On	18/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	80.39648	100.00000	100.00000			120,400,000,000,000.00	204,000,000	853,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06950	100.00000	0.06933			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06950	100.00000	0.06933			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.61175	100.00000	6.59574			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.69394	100.00000	6.67772			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.77613	100.00000	6.75971			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.84188	100.00000	6.82531			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.95147	100.00000	6.93462			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.00625	100.00000	6.98928			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.07201	100.00000	7.05487			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.23639	100.00000	7.21886			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.34597	100.00000	7.32818			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.46652	100.00000	7.44843			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.57610	100.00000	7.55774			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.63090	100.00000	7.61241			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.28841	100.00000	8.26832			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.05551	100.00000	9.03356			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.06950	100.00000	0.06933			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.06950	100.00000	0.06933			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On	21/04/2014			100.00000	30.41263	100.00000	30.33815			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	15.35967	100.00000	15.32205			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.55369	100.00000	1.54993			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	83.96367	100.00000	83.77541			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.59027	100.00000	19.54716			0.00	0	8,500,000.00
NBK2B	On	15/09/2015			100.00000	13.05260	100.00000	13.02098			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.57812	100.00000	14.54603			0.00	0	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.01912	100.00000	0.01909			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	63.77408	100.00000	63.61789			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	20.24717	100.00000	20.20236			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.84462	100.00000	17.80092			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.12799	100.00000	9.10563			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	32.22461	100.00000	32.15368			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.89551	100.00000	30.82067			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.72563	100.00000	15.69101			0.00	0	9,350,000.00
NBK9B	On	23/03/2016			100.00000	12.56802	100.00000	12.53757			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	63.99630	100.00000	63.83202			26,000,000,000.00	260,000	130,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	62.54125	100.00000	62.38808			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	56.79272	100.00000	56.65513			0.00	0	0.00
NCLN42 On	30/07/2012	Spot Bond			100.00000	92.65790	100.00000	92.42912			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	21.97915	100.00000	21.93757			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	36.56832	100.00000	36.49912			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	20.96278	100.00000	20.92311			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	19.88013	100.00000	19.84251			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.56424	100.00000	16.52412			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	55.92359	100.00000	55.78811			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.95619	100.00000	65.79641			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.77150	100.00000	65.61218			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.77150	100.00000	65.61218			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.77150	100.00000	65.61218			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.38341	100.00000	17.34083			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.70711	100.00000	18.66129			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.34371	100.00000	18.29878			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.14146	100.00000	16.10236			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.19745	100.00000	9.18004			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On	02/12/2015			100.00000	12.70873	100.00000	12.67795			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	9.05915	100.00000	9.04201			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.06828	100.00000	12.03872			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	12.78949	100.00000	12.75816			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	11.99992	100.00000	11.97054			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	82.98689	100.00000	82.86485			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.56401	100.00000	34.48027			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	27.54159	100.00000	21.35706			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	27.45257	100.00000	21.35706			0.00	0	0.00
NED10	On	15/08/2012			100.00000	88.65010	100.00000	88.43953			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.49249	100.00000	19.44959			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.51466	100.00000	82.33291			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	70.96923	100.00000	70.83828			0.00	0	0.00
NED6	On	20/09/2013			100.00000	44.86818	100.00000	44.76942			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.25118	100.00000	36.17051			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	8.35732	100.00000	8.33685			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				100.00000	16.61796	100.00000	16.58138			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				100.00000	11.52443	100.00000	11.49650			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
NET43 On	13/07/2012	Spot Bond				100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
NET44 On	16/08/2012	Spot Bond				100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				100.00000	8.31015	100.00000	8.28882			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				100.00000	13.15912	100.00000	13.12984			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				100.00000	11.31800	100.00000	11.29058			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				6.82500	100.55322	6.82500	100.53473			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond				6.58500	100.53387	6.58500	100.51603			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond				100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.00000	9.52273	100.00000	9.49300			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				100.00000	11.53288	100.00000	11.50494			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				6.92500	100.56128	6.92500	100.54252			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.00000	9.52273	100.00000	9.49300			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				100.00000	11.74776	100.00000	11.71930			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				7.32500	100.59349	7.32500	100.57366			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13On	22/05/2013	Spot Bond			100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	9.52273	100.00000	9.49300			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	87.02023	100.00000	86.81833			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	58.75137	100.00000	58.60904			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	87.14860	100.00000	86.94641			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.96130	100.00000	58.81846			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	87.21279	100.00000	87.01044			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	59.22372	100.00000	59.08025			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.56485	100.00000	59.42056			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.58819	100.00000	9.56496			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.66512	8.21500	100.64288			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.09571	100.00000	45.97793			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.27519	100.00000	32.20414			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.30580	100.00000	13.27635			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.75702	100.00000	13.72673			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.42354	100.00000	6.40705			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.83358	100.00000	12.80518			0.00	0	5,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012	Spot Bond			100.00000	96.69828	100.00000	96.44905			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	63.84787	100.00000	63.69150			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	31.10410	100.00000	31.02791			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	30.93767	100.00000	30.86190			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	9.74462	100.00000	9.72102			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.04322	100.00000	13.01127			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.09850	100.00000	13.06641			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.13167	100.00000	13.09950			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.92770	100.00000	13.89359			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.81219	100.00000	14.77591			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.34021	100.00000	20.29039			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.09755	100.00000	16.06192			0.00	0	194,933,540.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	92.54928	100.00000	92.32133			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	62.44208	100.00000	62.29080			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.02996	100.00000	30.95480			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	62.35904	100.00000	62.20796			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.80583	100.00000	30.73121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA10On	30/04/2017	Spot Bond			100.00000	12.91625	100.00000	12.88497			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	92.36732	100.00000	92.14148			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	92.73938	100.00000	92.51264			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	99.45642	100.00000	99.19537			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.79933	100.00000	19.75084			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
PMM01 On	28/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	49.80395	100.00000	49.64676			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	88.16977	100.00000	87.96329			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.75171	100.00000	26.68690			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	70.71706	100.00000	70.58683			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	82.30251	100.00000	82.12163			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	54.96851	100.00000	54.83535			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	55.11706	100.00000	54.98354			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	37.87691	100.00000	37.78516			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	82.34304	100.00000	82.16207			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014			100.00000	26.88803	100.00000	26.82289			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	70.87027	100.00000	70.73975			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	55.36464	100.00000	55.23051			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	37.94514	100.00000	37.85322			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	82.41396	100.00000	82.23283			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	27.19273	100.00000	27.12686			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	55.81028	100.00000	55.67507			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	82.59634	100.00000	82.41481			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	27.52952	100.00000	27.46283			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	56.20640	100.00000	56.07024			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	28.92716	100.00000	28.85708			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	98.81773	100.00000	98.55421			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	98.84206	100.00000	98.57848			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.93939	100.00000	98.67555			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	101.37924	100.00000	101.11174			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.34299	100.00000	16.30701			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00176	100.00000	0.00176			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	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
R157	On	15/09/2015	Spot Bond			6.10000	124.99286	6.09000	125.00525			130,146,682,912,900.00	335,521,789	21,564,732,003.00
R158P	On	15/09/2015	Spot Bond			100.00000	7.26355	100.00000	7.24756			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.22824	100.00000	3.22114			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	50.19885	100.00000	50.08714			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.13000	119.97173	8.11000	120.13794			72,004,383,615,630.00	856,627,751	12,745,322,581.00
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			218.21334	71.30132	218.14011	71.00792			0.00	0	811,948,000.00
R197	On	07/12/2023	Spot Bond			2.03000	254.53826	2.03000	254.43393			9,616,049,100.00	4,736,970	65,559,317.00
R201	On	21/12/2014	Spot Bond			4.95000	108.83343	4.96500	108.78209			22,826,851,294,500.00	611,485,110	8,967,321,581.00
R202	On	07/12/2033	Spot Bond			2.37000	187.99440	2.37000	187.91563			456,989,628,360.00	192,822,628	1,346,908,066.00
R203	On	15/09/2017	Spot Bond			6.71000	108.88345	6.70000	108.90927			37,790,743,485,000.00	632,003,500	7,840,608,274.00
R204	On	21/12/2018	Spot Bond			7.05500	104.85962	7.05000	104.86625			16,231,368,119,320.00	300,690,024	3,284,362,671.00
R2048	On	28/02/2048	Spot Bond			8.75000	4.78074	8.75000	8.75000			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.00514	100.00000	30.92920			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.16000	106.72728	5.12000	106.77334			11,312,131,905,000.00	192,273,625	2,597,384,225.00
R207	On	15/01/2020	Spot Bond			7.41000	102.22531	7.40000	102.26172			12,088,870,505,790.00	631,426,519	7,975,598,919.00
R208	On	31/03/2021	Spot Bond			7.52000	96.61448	7.51500	96.62574			35,457,946,273,600.00	715,152,430	9,937,337,933.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.70000	76.94079	8.68000	77.08349			71,549,141,753,400.00	224,039,282	12,180,285,920.00
R210	On	31/03/2028	Spot Bond			2.34000	142.30857	2.34000	142.24907			23,420,863,440.00	10,008,916	391,682,240.00
R211	On	31/01/2017	Spot Bond			0.65000	120.97563	0.65000	120.93056			10,701,600.00	16,464	1,419,003,783.00
R212	On	31/01/2022	Spot Bond			2.04000	118.36859	2.04000	118.32002			343,452,151,920.00	168,358,898	1,577,843,126.00
R213	On	28/02/2031	Spot Bond			8.55000	87.80146	8.53000	87.94694			9,639,169,007,400.00	127,388,188	2,948,737,188.00
R214	On	28/02/2041	Spot Bond			6.50000	101.99040	6.50000	101.97277			34,518,032,854,500.00	310,466,593	7,396,545,231.00
R222C	On	15/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	55.15758	100.00000	55.03617			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.77172	100.00000	36.69078			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.51448	100.00000	24.46052			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.34299	100.00000	16.30701			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.89532	100.00000	10.87134			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.26355	100.00000	7.24756			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.84237	100.00000	4.83171			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.22824	100.00000	3.22114			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	66.59265	100.00000	66.51912			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.44444	100.00000	44.34608			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	29.62963	100.00000	29.56405			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.75309	100.00000	19.70937			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.16872	100.00000	13.13958			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.77915	100.00000	8.75972			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.85277	100.00000	5.83981			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.90184	100.00000	3.89321			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.60123	100.00000	2.59547			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.73415	100.00000	1.73031			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.15610	100.00000	1.15354			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.77073	100.00000	0.76903			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51382	100.00000	0.51269			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34255	100.00000	0.34179			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22837	100.00000	0.22786			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15224	100.00000	0.15191			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10150	100.00000	0.10127			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06766	100.00000	0.06751			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04511	100.00000	0.04501			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03007	100.00000	0.03001			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	0.02005	100.00000	0.02000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01337	100.00000	0.01334			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00891	100.00000	0.00889			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00594	100.00000	0.00593			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00396	100.00000	0.00395			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00264	100.00000	0.00263			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00176	100.00000	0.00176			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	29.50664	100.00000	29.41521			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.61902	100.00000	38.52444			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.43382	100.00000	9.40437			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	84.55833	100.00000	82.39278			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.60089	100.00000	83.41470			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	51.05327	100.00000	50.89388			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On	06/06/2013			100.00000	50.78084	100.00000	50.61878			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	10.50557	100.00000	10.48012			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	84.99463	100.00000	84.80276			0.00	0	0.00
RES05	On	17/10/2012			100.00000	93.09463	100.00000	92.85714			0.00	0	0.00
RES06	On	18/10/2014			100.00000	15.70241	100.00000	15.66396			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.00624	5.87500	101.99029			0.00	0	0.00
RES09	On	14/08/2012			100.00000	89.66456	100.00000	89.45107			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	21.90739	100.00000	21.85431			0.00	0	0.00
RI2050	On	31/12/2050			2.50000	99.70397	2.50000	2.50000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	58.84354	100.00000	58.70099			0.00	0	0.00
RP002	On	28/02/2013			100.00000	59.17732	100.00000	62.05621			0.00	0	0.00
RP004	On	25/11/2014			100.00000	24.33654	100.00000	24.27760			0.00	0	0.00
RP005	On	31/03/2017			100.00000	11.39554	100.00000	13.35911			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.27429	100.00000	0.27362			0.00	0	0.00
RP007	On	30/04/2016			100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
RP008	On	30/04/2016			100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	28.94871	100.00000	28.87857			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01UOn	25/02/2014	Spot Bond			100.00000	22.39739	100.00000	22.35305			0.00	0	0.00
RPG02 On	25/11/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
RPI01 On	22/07/2016	Spot Bond			5.25000	102.17307	5.25000	102.15852			0.00	0	0.00
RPP01UOn	31/08/2018	Spot Bond			100.00000	0.39827	100.00000	0.39731			0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	95.03916	100.00000	94.79167			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	59.81544	100.00000	59.69572			0.00	0	0.00
RW02 On	31/07/2012	Spot Bond			100.00000	95.98148	100.00000	95.74508			0.00	0	0.00
RW21 On	21/04/2021	Spot Bond			100.00000	11.48254	100.00000	11.45712			0.00	0	0.00
SBC2 On	28/04/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
SBC3 On	06/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SBK10 On	19/11/2012	Spot Bond			100.00000	87.52928	100.00000	87.32477			0.00	0	0.00
SBK12 On	24/11/2016	Spot Bond			100.00000	13.97605	100.00000	13.94528		278,000,000,000.00	2,780,000	72,790,000.00	
SBK13 On	24/11/2016	Spot Bond			100.00000	10.54403	100.00000	10.51849			0.00	0	0.00
SBK14 On	01/12/2017	Spot Bond			8.00000	107.73200	8.00000	107.70891			0.00	0	0.00
SBK15 On	23/01/2022	Spot Bond			100.00000	8.80079	100.00000	8.77924			0.00	0	0.00
SBK16 On	15/03/2023	Spot Bond			100.00000	7.81417	100.00000	7.79525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	18.68155	100.00000	18.64043			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	57.47485	100.00000	57.34765			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.68093	100.00000	10.65729			0.00	0	6,900,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	120.62366	5.75000	120.56221			8,050,000,000.00	1,400,000	700,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.55738	100.00000	39.47030			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	55.30472	100.00000	55.18232			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.42771	100.00000	57.30130			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.55503	100.00000	11.52960			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.03709	100.00000	22.98638			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.46334	100.00000	57.33617			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.91767	100.00000	7.89849			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.96059	100.00000	21.90739			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.69603	100.00000	16.65558			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.77229	100.00000	39.67488			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.15153	100.00000	41.05184			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.16330	100.00000	12.13653			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.22951	100.00000	29.15870			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.59045	100.00000	11.56206			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.47109	100.00000	0.46995			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.76733	100.00000	0.76563			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46995	100.00000	0.46881			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.19550	100.00000	10.17293			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	100.99077	10.05000	100.96386			0.00	0	500,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00073	100.00000	0.00073			0.00	0	500,000,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.69951	100.00000	9.46336		60,170,000,000,000.00	601,700,000	1,765,000,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	1.68955	100.00000	1.68428			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30070	100.00000	0.29976			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.42846	8.00000	104.80953			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.70383	100.00000	8.68467			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.35466	100.00000	9.33408			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	61.24255	100.00000	61.10775			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.86537	100.00000	19.82117			50,000,000,000.00	500,000	2,950,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.74777	100.00000	54.60655			300,000,000,000.00	3,000,000	1,470,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.68197	100.00000	5.66939			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.75025	100.00000	5.73745			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.23790	100.00000	10.21310			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.28481	100.00000	2.27927			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04541	100.00000	0.04528			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.01719	6.50000	102.00524			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.11516	100.00000	10.09065			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.22777	100.00000	48.12045			0.00	0	4,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	15.91157	100.00000	15.87616			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.58621	100.00000	53.46761			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	109.43168	100.00000	109.13987			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.55503	100.00000	11.52960			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.92685	100.00000	5.91250			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.99436	100.00000	0.99195			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	12.95363	100.00000	12.92495			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.54736	100.00000	10.51407			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.84776	100.00000	1.84193			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.87326	100.00000	7.85294			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.02832	6.75000	101.00536			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	20.93040	100.00000	17.98588			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.75781	7.25000	101.68075			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.55762	100.00000	100.00000		48,900,000,000,000.00	489,000,000	250,000,000.00	
SYN829	On	18/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842 On	19/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN908 On	03/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN921 On	22/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	80.39648	100.00000	100.00000		77,200,000,000,000.00	772,000,000	386,000,000.00	
SZ18 On	30/09/2015	Spot Bond			100.00000	21.13192	100.00000	21.08515			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	10.79504	100.00000	10.77114			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.99724	100.00000	31.92603			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.17502	100.00000	32.10419			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.71440	6.27500	100.69737			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.45235	100.00000	64.29450			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.51103	100.00000	63.35548			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.27591	100.00000	6.26054			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.85902	8.00000	105.83622			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.27086	6.27000	100.25391			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.71870	100.00000	28.66185			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.45975	100.00000	40.33343			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.52131	100.00000	94.28017			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A1 On	18/10/2012	Spot Bond			100.00000	94.45149	100.00000	94.21053			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	95.38942	100.00000	95.14607			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	94.64931	100.00000	94.40786			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	94.90532	100.00000	94.66321			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.40560	100.00000	7.38747			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.93206	100.00000	7.91264			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.28304	100.00000	8.26276			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.98499	100.00000	8.96299			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.45296	100.00000	9.42981			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.41343	100.00000	14.37813			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.39360	100.00000	10.36814			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.11629	100.00000	4.10621			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			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	2.63443	100.00000	2.62798			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			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	2.63443	100.00000	2.62798			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			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	2.63443	100.00000	2.62798			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			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	2.63443	100.00000	2.62798			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	29.53723	100.00000	29.35472			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.08094	100.00000	22.03206			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.92882	6.00000	101.91259			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.19872	100.00000	11.17407			0.00	0	1,005,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.08591	100.00000	13.05711		14,334,701,900,000.00	143,347,019	339,009,019.00	
TN23	On	06/11/2023	Spot Bond			100.00000	11.96096	100.00000	11.93464		5,429,913,800,000.00	54,299,138	214,009,138.00	
TN25	On	19/08/2025	Spot Bond			100.00000	12.49692	100.00000	12.46911		13,000,000,000,000.00	130,000,000	216,000,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	9.67770	100.00000	9.65640			0.00	0	19,900,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.75134	10.00000	99.72376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	99.75753	9.75000	99.73063			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.76273	100.00000	9.73672			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.74226	100.00000	13.71202			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	74.15912	100.00000	74.01623			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.23083	100.00000	31.15434			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.91711	100.00000	12.88548			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.82135	100.00000	19.77281			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	14.05200	100.00000	14.02107			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	90.01590	100.00000	89.79952			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.81473	100.00000	41.71343			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	90.04361	100.00000	89.82716			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.96090	100.00000	41.86348			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	90.14337	100.00000	89.92668			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.26464	100.00000	42.16225			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.94888	100.00000	9.91782			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.19718	100.00000	4.18408			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.77069	100.00000	1.76516			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.70462	100.00000	16.66786			703,500,000.00	7,035	60,007,035.00
WS05	On	01/08/2018	Spot Bond			100.00000	13.85872	100.00000	13.82297			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	17.91170	100.00000	17.87227			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.15258	100.00000	11.12803			82,000,000,000.00	820,000	29,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.81744	100.00000	9.79583			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	9.63486	100.00000	9.61365			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.55371	100.00000	9.53268			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	38.03965	100.00000	37.95637			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.04084	100.00000	30.97214			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.60488	100.00000	8.58573			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.68859	100.00000	23.63616			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.36097	100.00000	19.31789			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.72950	100.00000	6.71461			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.82287	100.00000	13.79244			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.58573	100.00000	8.56662			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27420	100.00000	0.27359			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.45332	100.00000	5.44300			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02196	100.00000	0.02192			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.45332	100.00000	5.44300			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.15734	100.00000	11.13623			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.15734	100.00000	11.13623			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.94006	100.00000	9.92126			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.40886	100.00000	9.39106			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.25000	100.00000	6.23774			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.25000	100.00000	6.23774			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On	20/07/2016	Spot Bond			100.00000	5.90309	100.00000	5.89148			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.56446	100.00000	5.55352			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.22465	100.00000	5.21437			0.00	0	0.00
Total for j-Bonds :											834,624,346,280,960.00	,376,994,500	115,915,166,387.00	
Grand Total:											14,628,770,372,336.00	177,430,875	15,916,704,033.00	