



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.33690	8.33690	8.44540	8.44540		15.62	40,600,703.00	4,870	245,319.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,298.47400	1.29847	1,190.535	17.19	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			3.07400	0.00307	3.635	17.19	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,150.12690	1.15013	1,042.558	16.27	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.72690	0.00473	5.658	16.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,051.71760	1.05172	944.531	15.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			6.31760	0.00632	7.631	15.65	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			56.14480	0.05614	43.801	21.26	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			910.74480	0.91074	1,006.901	21.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			87.93710	0.08794	68.546	19.44	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			642.53710	0.64254	731.646	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			75.28620	0.07529	58.801	20.06	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			729.88620	0.72989	821.901	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			64.82310	0.06482	50.767	20.68	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			819.42310	0.81942	913.867	20.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			173.60300	0.17360	135.295	17.04	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			328.20300	0.32820	398.395	17.04	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			133.28500	0.13329	103.285	17.89	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			437.88500	0.43788	516.385	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			122.19340	0.12219	94.883	18.20	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			476.79340	0.47679	557.983	18.20	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			249.55260	0.24955	195.560	15.90	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			204.15260	0.20415	258.660	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			207.41040	0.20741	162.540	16.47	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			262.01040	0.26201	325.640	16.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			189.74110	0.18974	148.254	16.75	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			294.34110	0.29434	361.354	16.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			359.32780	0.35933	288.124	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			113.92780	0.11393	151.224	15.17	15,122.38	100	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			329.04680	0.32905	261.695	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			133.64680	0.13365	174.795	15.32	0.00	0	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			323.22030	0.32322	256.642	15.35	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			137.82030	0.13782	179.742	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			584.41960	0.58442	489.519	14.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			39.01960	0.03902	52.619	14.48	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			501.19580	0.50120	413.394	14.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			55.79580	0.05580	76.494	14.56	0.00	0	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			425.57490	0.42557	346.845	14.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			80.17490	0.08017	109.945	14.87	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			953.86700	0.95387	847.227	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			8.46700	0.00847	10.327	15.04	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			763.03650	0.76304	661.490	14.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			17.63650	0.01764	24.590	14.76	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			717.12810	0.71713	616.935	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			21.72810	0.02173	30.035	14.69	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.43760	8.43760	8.54660	8.54660		16.61	2,573,468.00	305	54,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			150.35780	0.15036	129.704	21.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,103.75780	1.10376	1,192.104	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			76.75880	0.07676	66.622	24.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,930.15880	1.93016	2,029.022	24.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			50.28210	0.05028	41.343	26.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,603.68210	2.60368	2,703.743	26.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			287.27660	0.28728	247.665	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			540.67660	0.54068	610.065	18.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			235.88640	0.23589	203.387	18.92	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			689.28640	0.68929	765.787	18.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			214.58900	0.21459	185.042	19.34	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			767.98900	0.76799	847.442	19.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			634.38640	0.63439	553.656	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			137.78640	0.13779	166.056	15.16	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			485.41130	0.48541	421.309	16.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			238.81130	0.23881	283.709	16.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			352.27290	0.35227	304.520	17.23	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			405.67290	0.40567	466.920	17.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			707.25910	0.70726	622.126	15.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			110.65910	0.11066	134.526	15.14	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			670.29790	0.67030	587.323	15.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			123.69790	0.12370	149.723	15.15	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.54260	8.54260	8.65210	8.65210		16.87	247,735.40	29	19,868.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			144.33620	0.14434	129.874	23.58	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,042.23620	2.04224	2,137.274	23.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			124.50070	0.12450	112.448	24.51	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,322.40070	2.32240	2,419.848	24.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			347.18240	0.34718	310.485	18.79	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			795.08240	0.79508	867.885	18.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			256.18560	0.25619	229.200	20.35	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,154.08560	1.15409	1,236.599	20.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			173.56020	0.17356	156.224	22.50	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,721.46020	1.72146	1,813.624	22.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			822.18130	0.82218	739.781	15.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			170.08130	0.17008	197.181	15.20	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			755.28610	0.75529	676.311	15.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			203.18610	0.20319	233.711	15.30	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.63870	8.63870	8.74850	8.74850		17.30	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			578.60780	0.57861	527.525	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			590.10780	0.59011	648.825	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			585.87120	0.58587	534.292	17.57	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			577.37120	0.57737	635.592	17.57	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			582.28380	0.58228	530.897	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			583.78380	0.58378	642.197	17.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.73300	8.73300	8.84380	8.84380		17.66	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			690.15490	0.69015	640.245	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			846.35490	0.84635	907.245	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,140.07460	1.14007	1,061.009	15.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			296.27460	0.29627	328.009	15.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.05670	9.05670	9.17630	9.17630		18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,569.34720	1.56935	1,479.659	16.11	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			393.04720	0.39305	422.959	16.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.58700	10.58700	10.69400	10.69400		20.88	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.33690	8.33690	8.44540	8.44540		15.62	208,422.50	25	1,113.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			21,113.83910	0.21114	16,556.665	16.41	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			25,573.83910	0.25574	31,866.665	16.41	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			17,360.30020	0.17360	13,529.472	17.04	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			32,820.30020	0.32820	39,839.472	17.04	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.43760	8.43760	8.54660	8.54660		16.61	0.00	0	23.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			35,593.42430	0.35593	30,774.070	17.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			39,933.42430	0.39933	46,014.070	17.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.54260	8.54260	8.65210	8.65210			0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			3,790.00000	0.03790	14,740.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.63870	8.63870	8.74850	8.74850		17.30	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			57,860.77600	0.57861	52,752.491	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			59,010.77600	0.59011	64,882.491	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			58,587.12320	0.58587	53,429.149	17.57	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			57,737.12320	0.57737	63,559.149	17.57	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			58,228.38310	0.58228	53,089.648	17.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			58,378.38310	0.58378	64,219.648	17.60	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.96200	12.96200	13.00760	13.00760		13.13	648,100.00	50	13,258.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,669.05000	1.66905	1,622.765	16.83	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			11.45000	0.01145	10.765	16.83	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			898.34350	0.89834	849.321	12.62	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			40.74350	0.04074	37.322	12.62	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			162.95790	0.16296	146.122	14.96	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			605.35790	0.60536	634.122	14.96	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			92.55450	0.09255	82.113	16.17	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			934.95450	0.93495	970.113	16.17	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.11690	13.11690	13.16170	13.16170		13.77	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			313.79690	0.31380	293.915	15.43	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			852.09690	0.85210	877.015	15.43	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			215.97590	0.21598	201.364	16.74	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,254.27590	1.25428	1,284.464	16.74	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			406.02760	0.40603	381.542	14.51	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			614.32760	0.61433	634.642	14.51	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			352.31420	0.35231	330.424	15.01	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			740.61420	0.74061	763.524	15.01	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.27840	13.27840	13.32230	13.32230		16.76	0.00	0	1,905.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			909.46300	0.90946	876.659	22.66	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,117.16300	1.11716	1,128.259	22.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10530	0.10530	0.10660	0.10660		18.25	631.80	6	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			227.90320	0.00228	182.585	20.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			567.90320	0.00568	652.585	20.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10680	0.10680	0.10800	0.10800		18.46	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			480.07030	0.00480	425.410	20.35	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			680.07030	0.00680	745.410	20.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.21550	10.21550	10.29650	10.29650		12.28	102,155.00	10	26,365.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			861.89110	0.86189	783.799	12.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			15.39110	0.01539	18.298	12.80	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			586.78480	0.58678	515.730	12.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			40.28480	0.04028	50.230	12.04	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			464.29520	0.46430	401.614	12.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			67.79520	0.06780	86.114	12.12	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			265.97630	0.26598	220.405	12.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			169.47630	0.16948	204.905	12.28	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			43.53630	0.04354	37.994	17.09	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			947.03630	0.94704	1,022.494	17.09	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			40.47050	0.04047	35.031	17.30	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			993.97050	0.99397	1,069.531	17.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.35290	10.35290	10.43360	10.43360		13.32	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			197.14950	0.19715	178.909	15.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			763.54950	0.76355	826.009	15.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			178.51860	0.17852	162.154	15.77	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			844.91860	0.84492	909.254	15.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			122.98020	0.12298	112.092	17.12	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,189.38020	1.18938	1,259.192	17.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			376.22710	0.37623	339.278	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			342.62710	0.34263	386.378	13.48	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			237.59130	0.23759	214.944	14.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			623.99130	0.62399	682.044	14.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			207.35520	0.20736	188.092	15.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			723.75520	0.72376	785.192	15.26	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			989.67300	0.98967	916.834	12.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			56.07300	0.05607	63.934	12.77	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			423.18910	0.42319	380.883	13.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			289.58910	0.28959	327.983	13.23	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.49980	10.49980	10.57960	10.57960		13.71	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			348.19360	0.34819	324.412	14.92	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			738.59360	0.73859	794.612	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.78400	10.78400	10.86270	10.86270		14.22	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			610.24170	0.61024	584.424	14.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			947.54170	0.94754	1,000.424	14.85	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.78826	99.78826	99.13882	99.13882			44,904,717.00	450	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			851.18000	0.85118	201.740		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			861.18000	0.86118	211.740		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			871.18000	0.87118	221.740		0.00	0	0.00
2025	On	01/11/2012	Bond Future			101.18770	101.18770	100.53127	100.53127			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			541.27000	0.54127	1,197.700		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			531.27000	0.53127	1,187.700		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			521.27000	0.52127	1,177.700		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			456.68300	456.68300	454.87300	454.87300			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			463.08800	463.08800	461.26200	461.26200			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			411.52400	411.52400	409.93900	409.93900			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			417.29500	417.29500	415.69700	415.69700			0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future			8.47350	8.47350	8.48740	8.48740		11.74	93,208.50	11	6,323.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			206.54420	0.20654	196.712	11.77	0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			139.14420	0.13914	143.212	11.77	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.51390	8.51390	8.52700	8.52700		12.90	0.00	0	9,461.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			318.14280	0.31814	310.940	12.88	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			251.14280	0.25114	257.040	12.88	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.56010	8.56010	8.57300	8.57300		13.38	0.00	0	3,790.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			405.66070	0.40566	399.595	13.33	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			342.66070	0.34266	349.495	13.33	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			9.82350	9.82350	9.80070	9.80070		14.97	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.21720	8.21720	8.23160	8.23160		11.18	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			140.37600	0.14038	135.840	11.50	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			178.77600	0.17878	188.640	11.50	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.30030	8.30030	8.31390	8.31390		11.76	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			240.18820	0.24019	233.465	11.94	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			276.28820	0.27629	283.165	11.94	0.00	0	0.00
CF CAN	On	17/09/2012	Can-Do Future			0.18710	0.18710	0.18340	0.18340			0.00	0	11,120.00
CF CAN	On	17/09/2012	Can-Do Future			0.03390	0.03390	0.04010	0.04010			0.00	0	7,100.00
CF CAN	On	17/09/2012	Can-Do Future			0.17000	0.17000	0.13400	0.13400			0.00	0	14,700.00
CF CAN	On	17/09/2012	Can-Do Future			0.03750	0.03750	0.04520	0.04520			0.00	0	8,000.00
CF CAN	On	17/09/2012	Can-Do Future			0.21870	0.21870	0.20650	0.20650			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANI	On 17/09/2012	Can-Do Future			0.08290	0.08290	0.08680	0.08680			0.00	0	4,800.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.51080	8.51080	8.58040	8.58040		13.90	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.91	Call			114.14270	0.11414	91.037	16.22	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.91	Put			443.74270	0.44374	490.237	16.22	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			8.63660	8.63660	8.70550	8.70550		15.72	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call			253.45740	0.25346	226.805	17.31	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put			587.95740	0.58796	630.205	17.31	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry			8.29570	8.29570	8.37250	8.37250		12.63	0.00	35,000	0.00
DAAJ	On 13/07/2012	Any day expiry	8.20	Call			172.98180	0.17298	95.700	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.20	Put			0.48180	0.00048	0.000	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.29	Call			86.50780	0.08651	5.700	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.29	Put			4.00780	0.00401	0.000	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.30	Call			77.54070	0.07754	0.000	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.30	Put			5.04070	0.00504	4.300	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.31	Call			69.56400	0.06956	0.000	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.31	Put			7.06400	0.00706	14.300	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.32	Call			62.08250	0.06208	0.000	12.63	0.00	0	0.00
DAAJ	On 13/07/2012	Any day expiry	8.32	Put			9.58250	0.00958	24.300	12.63	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry			8.44590	8.44590	8.46000	8.46000		9.68	0.00	5,000	5,000.00
DAAK	On 17/07/2012	Any day expiry	8.34	Call			129.74340	0.12974	114.782	12.08	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.34	Put			9.74340	0.00974	8.882	12.08	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.35	Call			120.86230	0.12086	106.004	11.86	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.35	Put			10.86230	0.01086	10.104	11.86	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.36	Call			112.12110	0.11212	97.398	11.64	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.36	Put			12.12110	0.01212	11.498	11.64	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.37	Call			103.53650	0.10354	88.986	11.43	0.00	0	10,000.00
DAAK	On 17/07/2012	Any day expiry	8.37	Put			13.53650	0.01354	13.086	11.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAK	On	17/07/2012	Any day expiry	8.47	Call			34.80720	0.03481	25.009	10.13	0.00	0	0.00
DAAK	On	17/07/2012	Any day expiry	8.47	Put			44.80720	0.04481	49.109	10.13	0.00	0	5,000.00
DAAL	On	17/07/2012	Any day expiry			8.26300	8.26300	8.37000	8.37000		13.59	0.00	0	10,000.00
DAAL	On	17/07/2012	Any day expiry	8.19	Call			190.62420	0.19062	95.035	14.65	0.00	0	0.00
DAAL	On	17/07/2012	Any day expiry	8.19	Put			10.62420	0.01062	22.035	14.65	0.00	0	0.00
DAAL	On	17/07/2012	Any day expiry	8.20	Call			181.70940	0.18171	87.476	14.47	0.00	0	10,000.00
DAAL	On	17/07/2012	Any day expiry	8.20	Put			11.70940	0.01171	24.476	14.47	0.00	0	0.00
DAAL	On	17/07/2012	Any day expiry	8.21	Call			172.89880	0.17290	80.158	14.30	0.00	0	0.00
DAAL	On	17/07/2012	Any day expiry	8.21	Put			12.89880	0.01290	27.158	14.30	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry			6.58000	6.58000	6.60000	6.60000		13.69	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.59	Call			0.00000	0.00000	45.372	13.80	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.59	Put			0.00000	0.00000	55.372	13.80	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Call			0.00000	0.00000	40.463	13.69	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Put			0.00000	0.00000	60.463	13.69	0.00	10,000	10,000.00
DAAM	On	20/07/2012	Any day expiry	6.61	Call			0.00000	0.00000	36.812	13.83	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.61	Put			0.00000	0.00000	66.812	13.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.27900	8.27900	8.38730	8.38730		14.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			988.00000	0.98800	880.000	20.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	20.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			670.00000	0.67000	562.000	16.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			3.00000	0.00300	3.000	16.30	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			197.00000	0.19700	121.000	14.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			60.00000	0.06000	92.000	14.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			74.00000	0.07400	42.000	16.80	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			197.00000	0.19700	273.000	16.80	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.31650	8.31650	8.42500	8.42500		15.30	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			288.00000	0.28800	219.000	15.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			113.00000	0.11300	153.000	15.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	8.51	Call			163.00000	0.16300	121.000	16.56	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			248.00000	0.24800	315.000	16.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,028.00000	1.02800	920.000	15.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			3.00000	0.00300	4.000	15.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			717.00000	0.71700	614.000	14.86	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			12.00000	0.01200	18.000	14.86	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.34950	8.34950	8.45800	8.45800		15.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			764.00000	0.76400	664.000	14.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			26.00000	0.02600	35.000	14.94	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			357.00000	0.35700	290.000	15.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			149.00000	0.14900	191.000	15.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			232.00000	0.23200	186.000	16.72	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			284.00000	0.28400	347.000	16.72	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,067.00000	1.06700	961.000	15.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			9.00000	0.00900	12.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.38720	8.38720	8.49600	8.49600		16.34	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			303.00000	0.30300	254.000	16.85	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			317.00000	0.31700	377.000	16.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,115.00000	1.11500	1,010.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			19.00000	0.01900	23.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			819.00000	0.81900	722.000	15.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			43.00000	0.04300	55.000	15.06	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			428.00000	0.42800	362.000	15.82	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			182.00000	0.18200	225.000	15.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.42160	8.42160	8.53050	8.53050		16.40	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			867.00000	0.86700	773.000	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			57.00000	0.05700	71.000	15.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			362.00000	0.36200	310.000	16.87	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			342.00000	0.34200	398.000	16.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.45250	8.45250	8.56150	8.56150		16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	7.72	Call			910.00000	0.91000	816.000	15.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			69.00000	0.06900	84.000	15.03	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			409.00000	0.40900	356.000	16.81	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			358.00000	0.35800	414.000	16.81	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.85800	90.07162	8.92900	89.46973			0.00	0	720.00
ES33	On	01/11/2012	Bond Future			8.94000	87.55239	9.01300	86.94324			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,530.35000	1.53035	2,139.500		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			411.93400	411.93400	410.43200	410.43200			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			122,020.00000	12.20200	137,040.000		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			417.71100	417.71100	416.19600	416.19600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			122,360.00000	12.23600	137,510.000		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			176.29500	176.29500	176.30700	176.30700			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			178.76700	178.76700	178.78300	178.78300			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			181.53100	181.53100	181.54900	181.54900			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	18/07/2012	Jibar Tradeable Future			5.55000	94.45000	5.55000	94.45000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.43000	94.57000	5.42000	94.58000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.39000	94.61000	5.37000	94.63000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.28000	94.72000	5.26000	94.74000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.24000	94.76000	5.23000	94.77000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.19000	94.81000	5.18000	94.82000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.19000	94.81000	5.19000	94.81000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.19000	94.81000	5.21000	94.79000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.28000	94.72000	5.31000	94.69000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.43000	94.57000	5.47000	94.53000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.60000	94.40000	5.65000	94.35000				0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.78000	94.22000	5.83000	94.17000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.60140	6.60140	6.62670	6.62670		10.65	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			140.34230	0.14034	125.193	10.67	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			103.64230	0.10364	113.793	10.67	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.65500	6.65500	6.68130	6.68130		12.50	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			244.98290	0.24498	227.992	12.51	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			193.68290	0.19368	202.992	12.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.80400	126.89149	5.85100	126.74230		2.31	0.00	0	15,680.00
R157	On	02/08/2012	Bond Future	6.15	Call			974.14000	0.97414	1,109.970	2.35	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			30.46000	0.03046	17.100	2.35	0.00	0	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	02/08/2012	Bond Future	6.35	Call			1,573.49000	1.57349	1,720.590	2.39	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			3.80000	0.00380	1.710	2.39	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			2,191.87000	2.19187	2,340.870	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.29000	0.00029	0.100	2.43	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,423.07000	3.42307	3,572.260	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.52	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.82000	121.86436	5.87000	121.71856		2.58	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			564.39000	0.56439	628.240	2.55	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			826.99000	0.82699	745.040	2.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,365.80000	1.36580	1,471.800	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			293.88000	0.29388	254.080	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.82800	123.75069	5.88400	123.60310		2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,562.02000	1.56202	1,660.660	2.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			525.05000	0.52505	476.100	2.57	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.62400	126.18202	7.69500	125.46630		10.82	12,618,202.00	100	34,668.00
R186	On	02/08/2012	Bond Future	7.66	Call			1,126.39000	1.12639	1,457.330	10.77	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			1,478.48000	1.47848	1,093.700	10.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			1,320.65000	1.32065	1,687.380	10.79	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			1,270.47000	1.27047	921.480	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			1,647.54000	1.64754	2,067.140	10.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			997.38000	0.99738	701.260	10.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			12,176.48000	12.17648	12,892.120	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.11000	0.00011	0.030	11.66	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			9,178.10000	9.17810	9,891.840	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			3.19000	0.00319	1.210	11.58	0.00	0	276.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Call			9,982.06000	9.98206	10,696.830	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			1.46000	0.00146	0.510	11.66	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			10,070.95000	10.07095	10,785.800	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			1.33000	0.00133	0.460	11.66	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			3,328.16000	3.32816	3,920.140	11.03	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			318.83000	0.31883	195.090	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			5,470.56000	5.47056	6,151.840	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			71.37000	0.07137	36.930	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			5,920.04000	5.92004	6,610.240	11.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			50.97000	0.05097	25.450	11.28	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.68400	127.95322	7.75700	127.23087		12.37	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,072.33000	8.07233	8,646.740	12.78	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,047.89000	1.04789	899.950	12.78	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,457.70000	10.45770	11,088.370	13.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			583.09000	0.58309	491.410	13.04	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,762.95000	3.76295	4,151.130	12.28	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			3,144.31000	3.14431	2,810.140	12.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,754.15000	4.75415	5,199.400	12.37	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			2,391.99000	2.39199	2,114.890	12.37	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.74800	124.63708	7.82300	123.90966		12.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,466.48000	8.46648	8,977.910	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			2,436.07000	2.43607	2,220.080	13.32	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.02178	220.02178	220.03001	220.03001			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
R189	On	02/08/2012	Bond Future	219.65	Call			380.01000	0.38001	371.780		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			259.93541	259.93541	258.99851	258.99851			0.00	0	4,228.00
R197	On	02/08/2012	Bond Future	256.15	Call			2,848.51000	2.84851	3,785.410		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.89400	109.64954	4.93400	109.55625		1.62	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			633.05000	0.63305	719.360	1.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			15.25000	0.01525	8.270	1.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.79300	111.18727	4.83700	111.09502		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			759.44000	0.75944	824.860	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			189.34000	0.18934	162.510	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.63500	108.49586	4.68600	108.40197		1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			851.15000	0.85115	912.900	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			312.00000	0.31200	279.860	1.65	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/R20	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			189.24041	189.24041	189.97154	189.97154			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,531.54000	1.53154	800.410		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	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.27900	111.73747	6.34000	111.46139		4.48	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			1,272.68000	1.27268	1,505.120	4.52	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			105.56000	0.10556	61.920	4.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			2,289.62000	2.28962	2,557.830	4.61	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			14.77000	0.01477	6.900	4.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.15	Call			3,586.35000	3.58635	3,861.960	4.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.71000	0.00071	0.240	4.72	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			3,802.57000	3.80257	4,078.380	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.40000	0.00040	0.130	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			5,302.57000	5.30257	5,578.650	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	4.86	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.31700	109.14892	6.38200	108.86814		5.20	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,572.20000	2.57220	2,781.680	5.33	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			492.50000	0.49250	421.200	5.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.35800	110.83390	6.42700	110.55140		5.00	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,086.60000	1.08660	1,194.910	4.93	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			2,392.01000	2.39201	2,217.820	4.93	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,933.37000	2.93337	3,129.000	5.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			861.28000	0.86128	774.410	5.13	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.59100	108.25038	6.64700	107.95061		5.77	0.00	0	4,017.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,672.52000	2.67252	2,960.140	5.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			25.67000	0.02567	13.520	5.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.63800	109.76653	6.69600	109.46717		6.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			3,272.29000	3.27229	3,495.200	6.72	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			614.03000	0.61403	537.580	6.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.68600	107.43172	6.74800	107.12454		6.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,756.63000	3.75663	3,968.220	6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,117.15000	1.11715	1,021.560	6.84	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	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
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			4.94100	103.97306	4.98600	103.90985		1.00	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			301.39000	0.30139	357.310	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			15.50000	0.01550	8.210	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.77300	105.43216	4.82700	105.36892		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			385.70000	0.38570	428.620	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			125.14000	0.12514	104.820	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.45700	103.29581	4.52600	103.23276		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			430.30000	0.43030	468.970	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			216.90000	0.21690	192.520	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.82600	102.88758	6.89300	102.49692		6.85	0.00	0	28,653.00
R207	On	02/08/2012	Bond Future	7.51	Call			3,525.58000	3.52558	3,908.900	7.14	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			13.24000	0.01324	5.900	7.14	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.87600	104.32541	6.94400	103.94056		7.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,088.69000	4.08869	4,390.280	8.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			574.46000	0.57446	491.200	8.04	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.92800	102.29995	7.00000	101.90594		7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,622.75000	4.62275	4,907.950	8.15	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,097.20000	1.09720	988.390	8.15	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.96700	100.97510	7.03300	100.55642		7.73	403,900,400.00	4,000	18,099.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,391.19000	1.39119	1,691.830	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			341.68000	0.34168	223.640	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,954.34000	2.95434	3,347.340	8.06	0.00	0	1,150.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.50	Put			54.42000	0.05442	28.740	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			4,711.40000	4.71140	5,127.160	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			4.96000	0.00496	2.040	8.25	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			7,336.45000	7.33645	7,755.100	8.39	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.04000	0.00004	0.010	8.39	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.01800	98.99761	7.08600	98.57706		9.07	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,369.39000	4.36939	4,694.970	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			671.72000	0.67172	576.750	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,215.15000	1.21515	1,370.110	8.90	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			2,936.10000	2.93610	2,670.510	8.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,488.97000	3.48897	3,782.760	9.23	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			976.32000	0.97632	849.560	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.07200	100.52695	7.14300	100.09997		8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,000.64000	5.00064	5,306.180	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,271.31000	1.27131	1,149.870	9.23	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.23300	81.67790	8.30400	81.06632		15.33	653,423,200.00	8,000	7,082.00
R209	On	02/08/2012	Bond Future	8.91	Call			4,992.41000	4.99241	5,575.750	15.79	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			60.31000	0.06031	32.070	15.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.29200	79.67835	8.36500	79.05733		18.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,307.85000	6.30785	6,770.620	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,290.32000	1.29032	1,132.070	18.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.35400	80.91381	8.42900	80.28399		18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,429.76000	7.42976	7,865.170	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.06	Put			2,430.08000	2.43008	2,235.670	19.12	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.25773	143.25773	143.25116	143.25116			14,325,773.00	100	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			591.16000	0.59116	597.730		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			120.23765	120.23765	120.54929	120.54929			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			189.29000	0.18929	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	122.350		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			119.56127	119.56127	119.55727	119.55727			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			2,167.27000	2.16727	2,171.270		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.06800	92.84915	8.15000	92.12996		13.51	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			4,997.26000	4.99726	5,683.880	14.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			63.78000	0.06378	31.210	14.00	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.13000	90.60960	8.21300	89.89172		16.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,266.15000	6.26615	6,798.500	16.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,343.51000	1.34351	1,157.980	16.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.19700	92.00886	8.28200	91.28491		16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.90	Call			7,415.86000	7.41586	7,917.540	16.65	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,403.03000	2.40303	2,180.760	16.65	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.29300	83.32267	8.36400	82.68039			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			4,989.63000	4.98963	5,631.910		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30390	1.30390	1.32230	1.32230		15.17	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			321.45430	0.03215	239.975	15.91	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			398.45430	0.03985	500.975	15.91	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31720	1.31720	1.33540	1.33540		15.88	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			553.13820	0.05531	466.142	16.65	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			599.13820	0.05991	694.142	16.65	0.00	0	0.00
Total for Derivatives :											1,173,661,838.58	68,056	1,431,105.00	
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	9.87630	100.00000	9.85237			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.55133	100.00000	20.50610			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.86742	100.00000	8.84593			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.95465	5.00000	126.93762		40,000,000,000.00	8,000,000	41,000,000.00	
AB05	On	01/09/2012	Spot Bond			100.00000	92.91921	100.00000	92.69313			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.73960	100.00000	20.69395		600,000,000,000.00	6,000,000	14,810,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	35.94663	100.00000	35.86751			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.82844	100.00000	10.80221			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.99374	100.00000	13.96294			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	39.73812	100.00000	39.64185			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	28.65947	100.00000	28.59263			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.42481	100.00000	17.38259			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	28.25790	100.00000	28.18944			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.91826	100.00000	10.89181			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.19205	100.00000	8.17220			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.02288	100.00000	8.00344			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.14003	100.00000	8.12032			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	25.38042	100.00000	25.32455		13,246,000,000,000.00	132,460,000	184,760,000.00	
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.96568	100.00000	17.92216			0.00	0	29,500,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.35279	100.00000	27.29258			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	21.40288	100.00000	21.35104			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	17.49775	100.00000	17.45536			0.00	0	1,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	10.32862	100.00000	10.30360			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	71.43390	100.00000	71.27493			0.00	0	10,203,493.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	50.62699	100.00000	50.51554		100,000,000,000.00	1,000,000	1,000,000	62,400,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	41.35915	100.00000	41.25896			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	64.22996	100.00000	64.07437			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	82.03593	100.00000	81.91330			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	94.72663	100.00000	94.48621			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	36.37987	100.00000	36.29504			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.93617	100.00000	19.88968			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.97247	8.00000	90.94103			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	96.82902	100.00000	96.57881			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.00531	100.00000	18.96347			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.15834	100.00000	15.12649			0.00	0	2,170,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.57419	9.58000	100.54833			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.80918	100.00000	10.78299			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.24350	100.00000	13.20215			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.52652	4.50000	100.50110			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	5.30307	100.00000	5.29064			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.03096	100.00000	17.98871			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.67052	100.00000	4.65956			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	87.34035	100.00000	87.13666			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.03613	100.00000	5.02432			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.16006	100.00000	2.15597			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.16006	100.00000	2.15597			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.84952	6.82500	100.83097			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.80032	100.00000	11.77768			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.12712	100.00000	10.10258			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.85670	100.00000	10.83576			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.31497	100.00000	21.26969			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.90856	100.00000	9.88956			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.38247	100.00000	9.36442			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On	23/02/2016	Spot Bond			100.00000	19.14761	100.00000	19.11067			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.32450	100.00000	18.28905			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.66961	100.00000	9.63943			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.46543	100.00000	9.46473			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.62847	100.00000	17.59437			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.83792	100.00000	21.80362			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.56694	100.00000	15.51262			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.01484	100.00000	15.98386			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.36371	100.00000	15.33399			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.06984	100.00000	15.04070			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.62248	100.00000	1.61706			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.23979	100.00000	20.13066			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.04285	100.00000	53.94032			0.00	0	47,000,000.00
ABN58	On	16/07/2017	Spot Bond			100.00000	1.74951	100.00000	1.74181			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.86681	100.00000	13.83629			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.41681	100.00000	19.37407			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.25506	100.00000	9.23457		10,240,000,000,000.00		102,400,000	57,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.69427	100.00000	11.66853		1,600,000,000,000.00		16,000,000	8,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	16.92439	100.00000	16.88713			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	29.23269	100.00000	29.16415			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	117.75419	4.00000	117.72600			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.64606	100.00000	6.63040			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.40752	100.00000	4.39714			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.20561	100.00000	45.09610			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	58.40178	100.00000	58.26029			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	58.71514	100.00000	58.57290			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.09513	100.00000	19.04887			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	43.32863	100.00000	43.22366			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	66.39519	100.00000	66.23257			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	43.32863	100.00000	43.22366			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	65.20148	100.00000	65.04353			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	58.80861	100.00000	58.67917			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.53739	13.50000	104.50029			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.78407	100.00000	16.74342			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.05668	100.00000	17.01535			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.92765	100.00000	20.87695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038 On 16/10/2012 Spot Bond			100.00000	81.57950	100.00000	81.40061			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	40.15082	100.00000	40.05356			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	40.10765	100.00000	40.01049			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.51147	100.00000	16.47147			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.30275	100.00000	1.30029			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	66.31954	100.00000	66.15712			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	66.31954	100.00000	66.15712			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	30.90947	100.00000	30.83459			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	39.57145	100.00000	39.47560			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	98.53780	100.00000	98.27985			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	40.68330	100.00000	40.58475			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	14.14730	100.00000	14.11303			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.98679	100.00000	14.95048			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	13.77307	100.00000	13.73971			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	14.02592	100.00000	13.99195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.00000	14.13718	100.00000	14.10294			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.56157	100.00000	13.53140			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.56157	100.00000	13.53140			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.63375	100.00000	13.60341			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.57078	100.00000	13.53790			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.63375	100.00000	13.60341			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.48939	100.00000	13.45938			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.30128	100.00000	21.26098			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.27756	100.00000	21.22602			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	86.67593	100.00000	86.47575			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	40.35950	100.00000	40.26172			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.28002	100.00000	13.24784			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	40.35950	100.00000	40.26172			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	86.67593	100.00000	86.47575			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.82755	100.00000	8.80616			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.82008	100.00000	8.79871			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.83047	100.00000	8.80907			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.61641	100.00000	8.59554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.00000	39.99971	100.00000	39.90281			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.04620	100.00000	9.02428			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	81.39200	100.00000	66.34272			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	55.45376	100.00000	55.31943			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	81.39600	100.00000	66.34991			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.85178	100.00000	10.82549			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.36598	100.00000	28.29727			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.35466	100.00000	39.26709			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	32.31645	100.00000	32.23816			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	94.78700	100.00000	94.54642			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.69922	100.00000	7.68037			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.70902	100.00000	7.69014			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.59133	100.00000	6.57882			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	30.94708	100.00000	30.87128			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.59902	100.00000	3.59105			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.40322	100.00000	4.39353			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.53657	100.00000	5.52610			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.74372	100.00000	3.73548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021	Spot Bond			100.00000	3.88696	100.00000	3.87840			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.37375	100.00000	8.35346			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.63907	100.00000	22.58422			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.63907	100.00000	22.58422			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	30.94708	100.00000	30.87128			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.33202	100.00000	22.27791			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.36096	100.00000	21.30921			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.30536	100.00000	21.25374			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.23464	100.00000	8.21470			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.79599	100.00000	10.76983			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.22395	100.00000	8.20402			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	13.37536	100.00000	13.34559			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	86.84630	100.00000	86.64573			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	13.44754	100.00000	13.41761			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.36096	100.00000	21.30921			0.00	0	50,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.93635	100.00000	10.90985			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.25633	100.00000	10.23148			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.40585	100.00000	8.38548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013	Spot Bond			100.00000	48.21939	100.00000	48.10258			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	3,000,000.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.78982	100.00000	28.73282			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.51910	100.00000	28.46264			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.22634	100.00000	10.20610			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.10869	100.00000	31.03332			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.35437	100.00000	16.32199			0.00	0	4,000,000.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.17285	100.00000	16.14084			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.52522	100.00000	16.49250			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.20347	100.00000	10.18327			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.80329	100.00000	9.78388			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.38641	100.00000	16.35396			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.50386	100.00000	16.47119			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.71013	100.00000	10.69339			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.83657	100.00000	12.81115			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.43979	100.00000	16.40725			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	30.56511	100.00000	30.49107			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.37147	100.00000	20.32211			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.08686	100.00000	28.01882			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.08416	100.00000	12.06517			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.58037	100.00000	9.55716			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.13958	1.75000	102.12292			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.04193	100.00000	16.00307			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	76.64818	100.00000	76.49518			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.06149	100.00000	16.02259			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.50653	100.00000	9.48350			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.58672	100.00000	8.56592			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.04754	100.00000	8.02804			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	39.33634	100.00000	39.20497			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.60080	100.00000	21.52867			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	76.37625	100.00000	76.22381			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	74.22140	100.00000	74.07729			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	74.20009	100.00000	74.05602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On	09/04/2013			100.00000	62.07558	100.00000	61.93820			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.61087	100.00000	2.60455			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	22.37528	100.00000	22.32107			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	23.12270	100.00000	23.06669			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	23.62098	100.00000	23.56376			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.71341	100.00000	11.68762			0.00	0	7,400,000.00
AIR02	On	30/04/2023			100.00000	13.92833	100.00000	13.89751		104,000,000,000.00		1,040,000	520,000.00
AIR02U	On	05/10/2014			100.00000	22.36247	100.00000	22.30829			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	19.13644	100.00000	19.09432			0.00	0	14,200,000.00
AIR03U	On	26/10/2014			100.00000	24.43157	100.00000	24.37173			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.93003	100.00000	13.89921			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.64824	100.00000	5.63498			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	33.83097	100.00000	33.75568			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.63488	100.00000	9.61154			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	13.03818	100.00000	13.00932			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	16.05732	100.00000	14.02400			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.71920	100.00000	7.62483			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	33.36811	100.00000	33.26393			0.00	0	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	21.34500	100.00000	21.29776			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.40984	100.00000	9.38704			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.81187	100.00000	40.71300			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	46.72820	100.00000	46.62534			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.66268	100.00000	20.61263			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.30024	100.00000	26.24203			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.91906	100.00000	13.88824			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	31.98713	100.00000	31.90964			0.00	0	6,000,000.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.32423	100.00000	16.28469			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	58.76358	100.00000	58.62122			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.07591	100.00000	17.03454			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.04629	100.00000	17.00500			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.92581	100.00000	12.89450			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.95744	100.00000	16.91637			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.15568	100.00000	13.12382			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.21211	100.00000	16.17283			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.21211	100.00000	16.17283			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.36393	100.00000	14.32912			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.76707	100.00000	14.73130			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.84045	100.00000	15.80208			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.07591	100.00000	17.03454			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.29620	100.00000	15.25914			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.38819	8.00000	100.36659			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.61947	100.00000	12.58891			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.61947	100.00000	12.58891			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.61947	100.00000	12.58891			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.61722	100.00000	22.56243		600,000,000,000.00	6,000,000	3,000,000.00	
BAYA21 On	31/03/2013	Spot Bond			100.00000	57.23424	100.00000	57.09559			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.02254	100.00000	14.98615			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.22608	100.00000	14.18069			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.92154	100.00000	14.87391			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.34785	100.00000	19.30098			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.50546	100.00000	1.50182			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.56402	100.00000	4.55538			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.52405	100.00000	19.47675			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond				100.00000	17.76908	100.00000	17.72604			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.96857	100.00000	10.94200			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.96857	100.00000	10.94200			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.26152	100.00000	13.22939			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.49089	100.00000	11.46305			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	23.61209	100.00000	23.55488			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	16.45891	100.00000	16.41904			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.55715	100.00000	3.54932			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.50385	100.00000	8.48772			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.49551	100.00000	9.47750			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.93418	100.00000	9.91219			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	33.02853	100.00000	32.94852			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	57.15836	100.00000	57.01990			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	31.17416	100.00000	31.09863			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	30.15110	100.00000	30.07807			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On	04/07/2013			100.00000	57.76203	100.00000	57.62211			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	45.06719	100.00000	44.95800			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	57.35149	100.00000	57.21255			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.37147	100.00000	8.35119			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	21.03201	100.00000	20.98105			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	104.68070	100.00000	104.39547			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	9.54723	100.00000	9.52385			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	9.59546	100.00000	9.57196			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	9.74017	100.00000	9.71632			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	10.22253	100.00000	10.19750			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	10.70490	100.00000	10.67869			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.05553	100.00000	12.02599			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	10.74149	100.00000	10.71518			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	11.15673	100.00000	11.12941			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	11.33470	100.00000	11.30694			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	11.39402	100.00000	11.36611			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	12.10587	100.00000	12.07622			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	13.05500	100.00000	13.02304			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.76300	100.00000	8.74178			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.35025	100.00000	9.32760			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.51041	100.00000	9.48737			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.97950	8.00000	105.95602			0.00	0	5,000,000.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.99088	100.00000	9.96668			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.84505	100.00000	10.81878			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.65650	100.00000	31.58605			0.00	0	3,600,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	70.40003	100.00000	70.40003			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	77.12503	100.00000	77.12502			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	28.62745	1,000.00000	28.40467			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.99060	100.00000	12.95913			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.28042	100.00000	7.26278			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.25881	100.00000	8.23880			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.01235	100.00000	12.98083			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.37131	100.00000	13.33892			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.02398	100.00000	13.99000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.74342	100.00000	16.70285			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.62555	100.00000	15.58770			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	59.19100	100.00000	59.04760			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	57.20747	100.00000	57.06888			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	74.24726	100.00000	74.10111			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	40.20652	100.00000	40.08100			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.20253	100.00000	7.18507			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	98.31148	100.00000	98.05547			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.97943	100.00000	28.91564			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.35508	100.00000	19.31248			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.55495	100.00000	14.51930			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	32.36841	100.00000	32.29000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	16.45671	100.00000	16.42048			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.79756	8.00000	61.78439			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.93665	100.00000	13.90288			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.87649	8.00000	59.86359			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.51816	100.00000	17.46347		1,200,000,000,000.00	12,000,000	6,000,000.00	
CBL16	On	18/05/2017	Spot Bond			100.00000	12.59456	100.00000	12.56684			0.00	0	4,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.29827	100.00000	13.26883			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.58509	100.00000	12.55724			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.70221	100.00000	14.66985		93,400,000,000.00	934,000	29,467,000.00	
CGR10	On	08/12/2016	Spot Bond			100.00000	14.19434	100.00000	14.15996			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.42897	12.05000	100.40748			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	66.19655	100.00000	66.03619			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	27.82129	100.00000	27.75315			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	21.19105	100.00000	21.13915			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	92.92929	100.00000	92.69521			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.66519	100.00000	20.60067		600,000,000,000.00	6,000,000	2,000,000.00	
CLN100	On	20/12/2012	Spot Bond			100.00000	86.51195	100.00000	86.31215			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	60.67374	100.00000	60.52676			0.00	0	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	32.90289	100.00000	32.82318			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	58.74126	100.00000	58.59896			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	58.74126	100.00000	58.59896			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	58.74126	100.00000	58.59896			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	43.29086	100.00000	43.18599			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	58.76737	100.00000	58.62501			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	58.50623	100.00000	58.36450			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	58.29731	100.00000	58.15609			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	62.89711	100.00000	62.74474			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	76.70001	100.00000	76.70000			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.53510	100.00000	20.48536			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	57.22273	100.00000	57.08410			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	76.71252	100.00000	76.71251			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.38244	100.00000	20.33307			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	40.17961	100.00000	40.08227			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	39.92776	100.00000	39.83103			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.18935	100.00000	21.13802			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	43.43566	100.00000	43.33043			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	43.18089	100.00000	43.07629			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	43.97066	100.00000	43.86414			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	58.81960	100.00000	58.67711			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	58.63681	100.00000	58.49476			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	40.43145	100.00000	40.33351			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	51.58810	100.00000	51.47454			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.29789	13.64000	103.26065			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	47.89376	100.00000	47.78833			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	45.39232	100.00000	45.28236			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	92.33424	100.00000	92.10737			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.56511	100.00000	30.49107			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	41.61873	100.00000	41.51791			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	41.61873	100.00000	41.51791			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.56537	100.00000	66.40235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	18.78422	100.00000	18.73872			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	94.59123	100.00000	94.35296			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.87927	100.00000	13.84564			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.68710	100.00000	13.65394			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.67673	100.00000	37.58546			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.77307	100.00000	13.73971			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.68152	100.00000	37.59023			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	92.06232	100.00000	91.83611			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	56.99464	100.00000	56.85657			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	57.34130	100.00000	57.20238			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	57.11699	100.00000	56.97863			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	57.11699	100.00000	56.97863			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.05037	100.00000	27.98241			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	11.25215	100.00000	11.22489			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66707	100.00000	66.66706			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66707	100.00000	66.66706			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.84046	100.00000	13.80694			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.55907	100.00000	10.53582			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.84046	100.00000	13.80694			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.76922	100.00000	10.74313			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	34.95762	100.00000	34.87294			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	36.48585	100.00000	36.39747			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	96.56370	100.00000	96.32046			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	94.59890	100.00000	94.36062			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.10553	2.76000	101.09792			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.43575	100.00000	13.40320			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.60585	2.76000	106.58389			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.12876	8.25000	103.10622			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	36.49867	100.00000	36.41026			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.84046	100.00000	13.80694			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.84046	100.00000	13.80694			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	4.58321	100.00000	4.57252			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.11214	2.40000	111.09034			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.06440	100.00000	14.03032			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	58.29567	100.00000	58.15445			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	58.61069	100.00000	58.46870			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	59.35757	100.00000	59.21377			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	42.63333	100.00000	42.53004			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.57019	100.00000	19.52278			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	19.64925	100.00000	19.60165			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.11943	8.52000	102.09614			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	19.84667	100.00000	19.79859			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	19.75861	100.00000	19.71074			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.00586	100.00000	9.98136			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.00586	100.00000	9.98136			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.07936	8.64500	102.05575			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.07936	8.64500	102.05575			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.07060	100.00000	35.98322			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	37.78288	100.00000	37.69136			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	12.05324	100.00000	12.02656			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.77942	100.00000	10.75330			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.67912	100.00000	11.65083			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	58.97968	100.00000	58.83679			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	59.00087	100.00000	58.85794			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	19.42108	100.00000	19.37403			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.42108	100.00000	19.37403			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.40519	100.00000	38.32915			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.53673	100.00000	65.37796			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	66.82250	100.00000	66.65884			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	66.82250	100.00000	66.65884			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.38015	100.00000	15.34970			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.87987	100.00000	9.85594			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	63.47403	100.00000	63.32026			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.73515	100.00000	10.71390			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.21121	100.00000	17.16951			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.14993	100.00000	10.12534			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.70721	9.35000	103.68118			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	103.70721	9.35000	103.68118			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.16951	100.00000	17.12791			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.19035	100.00000	17.14871			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.93645	100.00000	14.90026			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.88014	100.00000	14.84409			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.13315	100.00000	16.09407			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.62110	100.00000	14.58568			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.73785	100.00000	15.69972			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.73785	100.00000	15.69972			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.73785	100.00000	15.69972			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.73785	100.00000	15.69972			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.73785	100.00000	15.69972			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.91141	100.00000	15.87286			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.21844	100.00000	9.19611			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.21844	100.00000	9.19611			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.21844	100.00000	9.19611			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.21844	100.00000	9.19611			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.21844	100.00000	9.19611			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	9.27042	100.00000	9.24797			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	102.96256	9.65000	102.93619			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	30.36212	100.00000	30.28856			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	22.43830	100.00000	22.38395			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	55.95389	100.00000	55.77920			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	28.30090	100.00000	28.23234			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	28.30090	100.00000	28.23234			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	10.14259	100.00000	10.11092			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	11.19429	100.00000	11.16717			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	14.03545	100.00000	14.00146			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.77656	100.00000	12.74561			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	9.40105	100.00000	9.37827			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	9.34830	100.00000	9.32566			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	9.40105	100.00000	9.37827			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.11251	100.00000	9.08406			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	10.50031	100.00000	10.46752			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	10.46752	100.00000	10.43484			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.37994	100.00000	9.35723			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	19.12369	100.00000	19.07736			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.40270	100.00000	11.36710			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.56842	100.00000	17.51357			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.25847	100.00000	9.22957			0.00	0	1,000,000.00
CLN283	On	20/09/2015			100.00000	6.01469	100.00000	5.99388			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	21.69942	100.00000	21.65114			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	21.69942	100.00000	21.65114			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	58.65758	100.00000	58.52776			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	59.88179	100.00000	59.73673			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	59.85484	100.00000	59.70984			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	93.48076	100.00000	93.26275			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	88.72809	100.00000	88.52009			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	59.84137	100.00000	59.69640		600,000,000,000.00	6,000,000	3,000,000.00	
CLN51	On	07/03/2013			100.00000	61.62811	100.00000	61.49245			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	65.98534	100.00000	65.82375			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	65.98534	100.00000	65.82375			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	7.22777	100.00000	9.01259			0.00	0	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	58.53205	100.00000	58.40251			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	58.54529	100.00000	58.41572			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	59.85484	100.00000	59.70984			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	59.85484	100.00000	59.70984			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.38358	100.00000	14.34874			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	60.73567	100.00000	60.60125			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.93418	100.00000	9.91219			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00178	100.00000	0.00178			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00198	100.00000	0.00198			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	86.81725	100.00000	86.61535			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	86.85695	100.00000	86.65496			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	86.83994	100.00000	86.63798			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	120.45324	100.00000	120.15733			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	86.87681	100.00000	86.67477			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.00000	10.16434	100.00000	10.13972			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	10.16434	100.00000	10.13972			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.88403	100.00000	10.85767			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.30864	100.00000	10.28366			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.61201	100.00000	9.58873			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	55.38605	100.00000	55.21312			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.71750	100.00000	9.69396			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.69223	100.00000	18.65109			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	59.89443	100.00000	59.76188			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.67111	100.00000	10.64750			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.43791	100.00000	13.40817			0.00	0	300,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.48200	100.00000	17.44331			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	14.02863	100.00000	13.99774			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	74.64316	100.00000	74.50155			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.38668	5.86800	102.37069			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.97091	7.17500	100.95140			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.82886	100.00000	9.80505			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	17.00340	100.00000	16.96221			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL006	On	10/09/2012	Spot Bond			100.00000	89.66456	100.00000	89.45107			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	85.94831	100.00000	85.75208			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	86.10596	100.00000	85.90937			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	62.85493	100.00000	62.71544			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	99.21114	100.00000	98.95006			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	60.30700	100.00000	60.17316			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	85.26433	100.00000	85.07142			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	85.90655	100.00000	85.71041			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	85.90655	100.00000	85.71042			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	85.90238	100.00000	85.70625			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	85.15388	100.00000	84.96079			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond		100,000.00000		0.02784	100,000.00000	0.02603			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	9.37914	100.00000	9.33789			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.59367	100.00000	50.48109			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	19.70599	100.00000	19.66238			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.75505	100.00000	13.72444		304,800,000,000.00		3,048,000	240,853,719.00
DV23	On	27/02/2023	Spot Bond			100.00000	13.73763	100.00000	13.70706		12,218,400,000,000.00		122,184,000	275,025,820.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	82.09977	100.00000	81.91954			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	19.75581	100.00000	19.71184			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.46293	100.00000	15.42548			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	99.76541	100.00000	99.50217			40,491,800,000.00	404,918	202,459.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.97478	100.00000	13.94203			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.40818	2.55000	102.38768			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.62418	100.00000	15.58941			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.32486	100.00000	14.29333			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.49151	8.00000	117.46646			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.01566	100.00000	13.98171			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	68.69001	100.00000	68.69001			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	89.08767	100.00000	88.87707			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	89.07687	100.00000	88.86629			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.96266	100.00000	24.90443			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.34988	100.00000	21.30289			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.52975	100.00000	16.48972			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.21964	100.00000	11.18422			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				100.00000	94.24222	100.00000	94.00602			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				100.00000	23.75064	100.00000	23.69310			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	94.51960	100.00000	94.28271			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	23.09656	100.00000	23.04061			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	94.63517	100.00000	94.39800			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	23.90158	100.00000	23.84368			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	43.28188	100.00000	43.17703			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	22.54310	100.00000	22.48849			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	14.18816	100.00000	14.15379			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	43.30532	100.00000	43.20041			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.94065	100.00000	17.90115			0.00	0	52,748,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.22321	9.25000	102.19796		1,919,097,500,000.00	207,470,000	688,753,362.00	
ES23	On	25/01/2023	Spot Bond			10.00000	99.81252	10.00000	99.78577		1,120,660,000,000.00	112,066,000	291,007,643.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.27658	7.85000	102.25507		706,500,000.00	90,000	51,910,320.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.53248	7.50000	102.51198		1,132,500,000.00	151,000	638,141,261.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	88.22333	100.00000	88.01672			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.32931	100.00000	12.29944			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.99786	100.00000	11.96879			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	44.02237	100.00000	43.91573			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	44.21868	100.00000	44.11156			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	101.45192	8.37500	101.42908			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	45.20020	100.00000	45.09070			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	27.63796	100.00000	27.57712			0.00	0	5,100,000.00
FRB05	On	21/12/2018			100.00000	9.52315	100.00000	9.50207			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	96.82046	100.00000	96.57028			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	89.40837	100.00000	89.19499			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.52333	100.00000	10.49784			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.38899	100.00000	8.36867			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	10.97453	100.00000	10.94765			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	13.21982	100.00000	13.19056			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.55071	100.00000	9.52757			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	36.39958	100.00000	36.31469			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.04574	100.00000	49.93557			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.46609	100.00000	4.45557			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.31052	100.00000	3.30320			3,000,000,000,000.00	30,000,000	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.77808	100.00000	3.76972			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30250	100.00000	0.30193			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02013	100.00000	0.02009			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01855	100.00000	0.01852			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.02260	100.00000	30.95394			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	66.82424	100.00000	66.66058			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.39585	100.00000	14.36098			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.34433	100.00000	34.27634			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.95673	100.00000	29.89743			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.03545	100.00000	14.00146			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.03545	100.00000	14.00146			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.01559	100.00000	10.98891			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	13.82147	100.00000	13.78799			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.14154	100.00000	11.11455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	62.11646	100.00000	61.96598			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.28991	100.00000	14.25529			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	94.04711	100.00000	93.81140			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	9.77025	100.00000	9.74658			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.63522	100.00000	10.60945		2,000,000,000,000.00	20,000,000	10,000,000.00	
FRC114	On	20/06/2014	Spot Bond			100.00000	30.90344	100.00000	30.82858			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	8.30691	100.00000	8.27779			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	1.42922	100.00000	1.42362			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	14.13313	100.00000	14.09889			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	10.60884	100.00000	10.58314			0.00	0	0.00
FRC119	On	20/06/2017	Spot Bond			100.00000	12.61306	100.00000	12.58250			0.00	0	0.00
FRC120	On	20/06/2017	Spot Bond			100.00000	13.50968	100.00000	13.47695			0.00	0	0.00
FRC121	On	20/06/2017	Spot Bond			100.00000	10.15526	100.00000	10.13066			0.00	0	0.00
FRC122	On	20/06/2017	Spot Bond			100.00000	11.39998	100.00000	11.37236			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	14.76495	100.00000	14.72918			0.00	0	0.00
FRC124	On	20/06/2017	Spot Bond			100.00000	1.66501	100.00000	1.65952			0.00	0	0.00
FRC125	On	20/09/2017	Spot Bond			100.00000	0.92308	100.00000	0.91774			0.00	0	0.00
FRC126	On	20/09/2017	Spot Bond			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.05214	100.00000	1.04822			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.03481	100.00000	1.03069			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		700,000,000,000.00		7,000,000	14,000,000.00
FRC136	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		500,000,000,000.00		5,000,000	10,000,000.00
FRC137	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		500,000,000,000.00		5,000,000	10,000,000.00
FRC138	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		700,000,000,000.00		7,000,000	14,000,000.00
FRC139	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		700,000,000,000.00		7,000,000	14,000,000.00
FRC140	On	20/09/2017			100.00000	1.02337	100.00000	1.01911		700,000,000,000.00		7,000,000	14,000,000.00
FRC141	On	20/09/2017			100.00000	1.01104	100.00000	1.00664			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	31.53240	100.00000	31.46261			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.41233	100.00000	23.35499			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.46052	100.00000	17.41822			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	14.37992	100.00000	14.34509			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	47.14432	100.00000	47.02886			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.51915	6.90500	100.50051			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.64855	100.00000	9.62517			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	55.49412	100.00000	55.35969			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.49285	100.00000	28.42382			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	75.00003	100.00000	75.00002			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.55107	100.00000	10.52523			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.72485	5.87500	102.70851			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.36527	100.00000	11.33774			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.45943	100.00000	11.43166			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.59916	100.00000	6.58447			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.14628	100.00000	22.10438			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.04560	100.00000	6.03215			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.26660	100.00000	7.25043			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	86.84277	100.00000	86.64081			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.25197	100.00000	11.23068			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	86.96768	100.00000	86.76684			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.78372	100.00000	11.75485			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.84023	100.00000	16.79944			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.03882	100.00000	16.99755			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.35603	100.00000	15.31883			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.99821	4.73000	104.97101			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	87.37871	100.00000	87.17691			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.56507	100.00000	15.52736			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.15171	100.00000	10.12712			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.30250	100.00000	11.27512			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.78946	100.00000	24.72941			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.85084	100.00000	12.81971			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.45329	100.00000	12.42313			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	86.55879	100.00000	86.35889			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	86.54815	100.00000	86.34826			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	59.61943	100.00000	59.50140			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	59.62542	100.00000	59.50738			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	59.64940	100.00000	59.53132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	58.16674	100.00000	58.02583			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.86663	100.00000	10.84512			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.26686	100.00000	15.23664			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.85521	100.00000	10.83371			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.26936	100.00000	19.23121			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.84463	100.00000	15.81326			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.48595	100.00000	14.45086			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	44.46011	100.00000	44.35240			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	47.66515	100.00000	47.54967			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	44.56546	100.00000	44.45750			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	47.77859	100.00000	47.66285			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	44.82478	100.00000	44.71619			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	44.90582	100.00000	44.79703			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	45.75671	100.00000	45.64586			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	46.80209	100.00000	46.68872			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	47.45850	100.00000	47.34352			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.11869	100.00000	20.07177			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.86736	100.00000	41.76593			0.00	0	24,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.13819	100.00000	23.08152			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.41668	100.00000	16.36542		1,200,000,000,000.00	12,000,000	6,000,000.00	
FRJ16	On	21/01/2016	Spot Bond			100.00000	11.34105	100.00000	11.31328			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.91414	100.00000	9.88318			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.76365	100.00000	8.74242			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28692	100.00000	0.28603			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	4.04986	100.00000	4.04085			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.96711	100.00000	8.94515			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.35858	100.00000	4.34831			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	10.25340	100.00000	10.22829			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.73662	100.00000	9.71303			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	99.56528	100.00000	99.29763			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	46.22268	100.00000	46.11070			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.87669	100.00000	8.85518			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	40.06035	100.00000	39.96330			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.99450	2.00000	103.97517			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	56.33958	100.00000	56.20310			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	57.67216	100.00000	57.53244			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	60.36638	100.00000	60.17791			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.92473	100.00000	0.92110			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.12117	100.00000	12.08333			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.18907	100.00000	60.00116			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.44092	100.00000	59.25534			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.65901	100.00000	8.61893			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.05279	100.00000	10.02140			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.10096	100.00000	19.04133			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.49842	100.00000	29.40428			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.64989	100.00000	17.59479			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.91414	100.00000	27.85270		1,200,000,000,000.00		12,000,000	7,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.12501	100.00000	22.07631			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.11997	9.00000	99.09336			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.78869	8.00000	104.76363			0.00	0	24,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	13.81135	100.00000	13.78078			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.03343	9.00000	101.01720			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.69814	100.00000	11.67225			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.21050	100.00000	13.18111			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.87423	100.00000	9.85238			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.35953	100.00000	13.32717			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.93283	100.00000	16.87996			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.51236	9.48500	102.48640			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	67.99582	100.00000	67.84451			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	69.05192	100.00000	68.92091			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	99.64403	100.00000	99.38042			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	92.52210	100.00000	92.29478			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	90.79746	100.00000	90.57654			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	90.81229	100.00000	90.59135			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	90.90726	100.00000	90.68607			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	93.65439	100.00000	93.42025			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA284 On	01/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD175 On	11/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD176 On	17/10/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.35006	100.00000	7.33225			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.16840	100.00000	9.14619			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	93.57368	100.00000	93.33975			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	93.71203	100.00000	93.47775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C On 18/11/2012 Spot Bond			100.00000	93.76968	100.00000	93.53525			0.00	0	0.00
GRN1D On 18/11/2012 Spot Bond			100.00000	93.97719	100.00000	93.74225			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	21.59592	100.00000	21.54360			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	11.96487	100.00000	11.93589			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	12.24879	100.00000	12.21911			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	9.95260	100.00000	9.92849			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	16.65285	100.00000	16.61207			0.00	0	8,000,000.00
GSIZ16 On 23/09/2016 Spot Bond			100.00000	10.29102	100.00000	10.26609			0.00	0	0.00
HMS1B2On 19/07/2012 Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HMS1B3On 19/07/2012 Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HMS1B5On 19/07/2012 Spot Bond			100.00000	104.92753	100.00000	104.64162		660,000,000,000.00		6,600,000	3,300,000.00
HMS1B6On 19/07/2012 Spot Bond			100.00000	109.98866	100.00000	109.68897			0.00	0	0.00
HMS1B7On 19/07/2013 Spot Bond			100.00000	45.00003	100.00000	44.88982			0.00	0	1,500,000.00
HMS1B8On 19/07/2015 Spot Bond			100.00000	13.57178	100.00000	13.53854			0.00	0	0.00
HMS1B9On 19/07/2015 Spot Bond			100.00000	17.15423	100.00000	17.11221			0.00	0	0.00
HMS1C2On 19/07/2012 Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HMS1C3On 19/07/2013 Spot Bond			100.00000	45.14726	100.00000	45.03670			0.00	0	0.00
HMS1C4On 19/07/2015 Spot Bond			100.00000	13.89693	100.00000	13.86290			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.56666	100.00000	17.52364			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	45.41230	100.00000	45.30107			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	14.31499	100.00000	14.27993			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.09693	100.00000	18.05261			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.76567	100.00000	45.65359			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	14.82593	100.00000	14.78963			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	14.34098	100.00000	14.30907		500,000,000,000.00	0.00	5,000,000	35,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.02713	100.00000	6.01379			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	13.47892	100.00000	13.44892			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	13.47892	100.00000	13.44892			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.70233	2.00000	100.65202		130,000,000,000.00	0.00	65,000,000	55,000,000.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.76694	2.25000	100.71198		1,170,000,000,000.00	0.00	520,000,000	360,000,000.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.14230	2.50000	100.12197		1,275,000,000,000.00	0.00	510,000,000	385,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	95.99968	100.00000	95.75416		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
IBL06	On	14/12/2012	Spot Bond			100.00000	87.96042	100.00000	87.75443			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	89.16881	100.00000	88.95701			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.15788	100.00000	24.10470			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	59.67652	100.00000	59.53196			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.94976	100.00000	16.90870			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.07429	100.00000	16.03535			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	57.36400	100.00000	57.22504			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	40.83431	100.00000	40.73539			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.57938	100.00000	28.51014			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.26564	100.00000	35.18800			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.17635	100.00000	17.13853			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.07182	100.00000	14.04085			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.25604	100.00000	32.18464			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.92966	100.00000	30.85392			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.28773	100.00000	22.23373			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.39266	1.75000	106.37360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	103.41880	8.27000	103.39577			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	23.00943	100.00000	22.95368			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.93501	100.00000	10.90853			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.89243	100.00000	4.88155			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	4.04986	100.00000	4.04085			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.69931	100.00000	16.64717			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.07216	100.00000	10.04071			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.53960	8.76500	102.51556			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.65840	100.00000	17.60328			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.67259	100.00000	10.63927			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	57.69109	100.00000	57.56410			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.28413	100.00000	16.24808			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.28413	100.00000	16.24808			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.31938	5.00000	102.30549			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.76178	100.00000	3.74861			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	3.76178	100.00000	3.74861			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.26131	100.00000	20.21646			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.13090	100.00000	21.07971			0.00	0	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	21.13090	100.00000	21.07971			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.23704	100.00000	10.20508			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.91987	100.00000	7.90069			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.25654	100.00000	22.20754			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	56.80801	100.00000	56.68297			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.83044	100.00000	14.79451			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	63.69374	100.00000	63.53944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	14.48451	100.00000	14.44942			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.84045	100.00000	15.80208			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.76707	100.00000	14.73130			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	78.09157	100.00000	77.93412			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	89.15217	100.00000	88.93990			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.10846	100.00000	9.08639			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.30630	100.00000	24.24742			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.96965	100.00000	9.94550			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	89.49812	100.00000	89.28349			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	88.61389	100.00000	88.40340			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	87.33724	100.00000	87.13271			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.44773	100.00000	83.19562			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.16999	6.50000	100.15825			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	55.67426	100.00000	55.50044			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	87.83012	100.00000	87.62539			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	95.34467	100.00000	95.10329			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	53.75515	100.00000	53.58733			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.40367	100.00000	84.14634			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	84.76747	100.00000	84.51291			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	84.53916	100.00000	84.28605			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.84591	100.00000	11.80541			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	98.16352	100.00000	97.90654			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	65.87020	100.00000	65.71062			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.00204	100.00000	44.89301			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.00204	100.00000	44.89301			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	37.87941	100.00000	37.78765			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.23743	100.00000	34.15448			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	99.50365	100.00000	99.24041			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.59462	100.00000	22.53987			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.60702	100.00000	23.54983			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	42.49886	100.00000	42.39591			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.37334	100.00000	16.34925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	11.80747	100.00000	11.79892			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.92832	100.00000	9.92617			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.28456	8.80000	102.26050			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	34.49148	100.00000	34.41556			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.29512	100.00000	13.26291			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.85272	100.00000	13.82223			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.95160	100.00000	23.89357			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.28353	100.00000	17.24166			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.48939	100.00000	19.44625			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.73546	100.00000	9.71187			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.27179	100.00000	9.24934			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.27616	2.75000	101.26856			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.24596	2.60000	103.22504			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.85892	100.00000	9.82814			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	0.03102	100.00000	0.03088			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	64.18877	100.00000	64.04671		20,000,000,000.00	0.00	200,000	100,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	57.05582	100.00000	56.91760			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.13812	100.00000	17.10039			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	11.94275	100.00000	11.91381			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.90889	2.60000	101.88497			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	56.58966	100.00000	56.45257			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.01934	100.00000	8.99750			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	32.39196	100.00000	32.31262			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	69.93804	100.00000	69.67211		5,000,000,000,000.00	50,000,000	50,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On	30/04/2013			100.00000	68.33790	100.00000	68.17235			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	67.93597	100.00000	67.77139			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	74.31237	100.00000	74.14700			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	70.03860	100.00000	69.88527			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	70.96992	100.00000	70.81199			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	61.44250	100.00000	61.30651			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	101.22433	100.00000	100.95725			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.06748	100.00000	16.03211			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.42985	100.00000	44.32104			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.76678	100.00000	15.72858		1,200,000,000,000.00	12,000,000	8,000,000.00	
LGL1	On	12/09/2012			100.00000	90.56942	100.00000	90.35480			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	55.13775	100.00000	55.00418			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	26.97569	100.00000	26.91033			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	94.05970	100.00000	93.82278			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	61.77517	100.00000	61.62552			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	29.76177	100.00000	29.68967			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	83.44956	100.00000	83.26204			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.73783	100.00000	19.69001			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	15.92491	100.00000	15.87520			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	66.51250	100.00000	66.34961			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	66.73518	100.00000	66.57174			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.80062	100.00000	32.72029			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	82.20474	100.00000	82.02328			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	92.60438	100.00000	92.37573			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.60128	100.00000	32.22369			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	63.29448	100.00000	63.14115			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.64364	100.00000	30.56940			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.69610	100.00000	26.63143			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.56501	100.00000	17.52246			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.01318	8.00000	101.99132			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	88.00503	100.00000	87.79845			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.81626	100.00000	21.76342			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.07054	100.00000	24.01727			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.12521	100.00000	24.07181			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.04397	100.00000	12.01731			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	7.99718	100.00000	7.97959			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.86829	100.00000	7.85097			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.41870	8.59000	102.39517			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.32300	9.34000	100.29811			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.34564	10.01000	100.31902			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.80881	100.00000	22.75833		20,000,000,000.00	200,000	100,700,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.51889	100.00000	12.48856			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.66536	100.00000	7.64678			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.11893	100.00000	11.09200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	18.24915	100.00000	18.20898			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.63920	100.00000	16.58726			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.13393	8.78500	101.11017			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	61.33206	100.00000	61.18348			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.03404	8.00000	101.01240			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.23969	100.00000	28.17752			0.00	0	2,900,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.50928	100.00000	17.47074			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.81798	100.00000	11.79196			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	42.02215	100.00000	41.92914			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07421	100.00000	0.07403			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07421	100.00000	0.07403			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.05923	100.00000	7.04213			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.14699	100.00000	7.12967			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.23473	100.00000	7.21721			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.30494	100.00000	7.28724			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.42194	100.00000	7.40396			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	7.48044	100.00000	7.46232			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.55065	100.00000	7.53235			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.72615	100.00000	7.70743			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.84315	100.00000	7.82414			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.97184	100.00000	7.95253			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.08885	100.00000	8.06926			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.14735	100.00000	8.12761			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.84937	100.00000	8.82793			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.66837	100.00000	9.64496			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07421	100.00000	0.07403			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07421	100.00000	0.07403			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.85642	100.00000	30.78085			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	23.33429	100.00000	23.27714			0.00	0	6,000,000.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	16.87273	100.00000	16.83185			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.48665	100.00000	9.46366			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	89.38716	100.00000	89.17383		162,800,000,000.00	0.00	1,628,000	1,628,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.79122	100.00000	20.74546			0.00	0	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.93599	100.00000	13.90224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.47181	100.00000	15.43775			0.00	0	6,200,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02013	100.00000	0.02009			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.37863	100.00000	66.21607			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.49538	100.00000	21.44780			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.23805	100.00000	17.19583			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.82501	100.00000	7.80585			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.20008	100.00000	34.12480			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.80312	100.00000	27.73577			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.68966	100.00000	16.65291			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.76564	100.00000	10.73957			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	68.33505	100.00000	68.17486			0.00	0	50,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	65.28241	100.00000	65.12253			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	60.63643	100.00000	60.48954			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	99.29387	100.00000	99.03120			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.13226	100.00000	23.08849			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.48682	100.00000	38.41401			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.06256	100.00000	22.02082			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.92311	100.00000	20.88353			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.68530	100.00000	17.64246			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	59.70847	100.00000	59.56383			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	57.86548	100.00000	57.72531			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	57.68927	100.00000	57.54952			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	57.68927	100.00000	57.54952			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	57.68927	100.00000	57.54952			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.52170	100.00000	16.48167			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.98068	100.00000	15.94196			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.67819	100.00000	15.64021			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.23391	100.00000	17.19215			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.67998	100.00000	9.66166			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.56885	100.00000	13.53599			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.53442	100.00000	9.51638			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.11759	100.00000	11.09036			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	11.72843	100.00000	11.69970			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.82130	100.00000	12.78990			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.25200	100.00000	11.24910			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	86.42347	100.00000	86.29112			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	41.97630	100.00000	41.87461			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.05541	100.00000	28.99788			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.96149	100.00000	28.90416			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.34423	100.00000	9.30269			0.00	0	0.00
NED10	On	15/08/2012			100.00000	94.74057	100.00000	94.50010			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.68745	100.00000	20.64191			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	87.74446	100.00000	87.53897			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	74.69717	100.00000	74.55214			0.00	0	0.00
NED6	On	20/09/2013			100.00000	47.61874	100.00000	47.51392			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.49865	100.00000	38.41298			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.63785	100.00000	7.61934			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.63669	100.00000	17.59787			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.30439	100.00000	12.27458			0.00	0	14,000,000.00
NET41	On	16/02/2013			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
NET43	On	13/07/2012			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
NET44	On	16/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.87356	100.00000	8.85275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20NOn	24/07/2020	Spot Bond			100.00000	13.97495	100.00000	13.94386			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	12.08400	100.00000	12.05473			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	101.05373	6.82500	101.03514			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	101.01679	6.58500	100.99886			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	62.23173	100.00000	62.08097		600,000,000,000.00	6,000,000	3,000,000.00	
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.42491	100.00000	16.37363			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.31342	100.00000	12.28359			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	101.06912	6.92500	101.05027			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	62.43346	100.00000	62.28221			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.60188	100.00000	16.55005			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.54285	100.00000	12.51247			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.13066	7.32500	101.11072			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	62.70243	100.00000	62.55052			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	16.92786	100.00000	16.87500			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	92.85038	100.00000	92.62054			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	62.72764	100.00000	62.57568			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	92.98734	100.00000	92.75718			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	62.95178	100.00000	62.79928			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7On	22/11/2012	Spot Bond			100.00000	93.05583	100.00000	92.82549			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	63.23196	100.00000	63.07878			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	63.59619	100.00000	63.44213			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.23712	100.00000	10.21232			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.26751	8.21500	101.24513			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	49.20485	100.00000	49.09010			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.25376	100.00000	34.17836			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.12608	100.00000	14.09482			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.60037	100.00000	14.56823			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.85903	100.00000	6.84296			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.62476	100.00000	13.59461			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	76.89504	100.00000	76.89503			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	54.57452	100.00000	66.32655			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	26.58649	100.00000	31.37982			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	26.44424	100.00000	31.24734			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.85709	100.00000	10.83079			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	18.09890	100.00000	18.05506			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.14880	100.00000	12.41054			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.19606	100.00000	12.45699			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.22441	100.00000	12.48486			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	11.90482	100.00000	13.15373			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	12.66084	100.00000	13.89693			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	17.38597	100.00000	18.54193			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.08994	100.00000	17.05212		1,100,000,000,000.00		11,000,000	93,600,000.00
OTCA03On	31/07/2012	Spot Bond			100.00000	99.15994	100.00000	98.89831			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	66.66813	100.00000	66.50663			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	33.13006	100.00000	33.04981			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	66.57948	100.00000	66.41818			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	32.89077	100.00000	32.81109			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.79042	100.00000	13.75701			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	98.91303	100.00000	98.65410			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.31147	100.00000	99.05149			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	16.91824	100.00000	16.87726			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On	13/06/2013	Spot Bond			100.00000	59.36316	100.00000	59.17579			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	94.13615	100.00000	93.90082			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	28.56225	100.00000	28.49307			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	74.42457	100.00000	74.28033			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	87.50666	100.00000	87.30220			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	58.68876	100.00000	58.54660			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	58.84737	100.00000	58.70481			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	40.44042	100.00000	40.34245			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	87.54974	100.00000	87.34518			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	28.70779	100.00000	28.63825			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	74.58580	100.00000	74.44126			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	59.11170	100.00000	58.96850			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	40.51325	100.00000	40.41511			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	87.62515	100.00000	87.42042			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	29.03313	100.00000	28.96280			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	59.58750	100.00000	59.44315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	87.81906	100.00000	87.61388			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	29.39271	100.00000	29.32151			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	60.01043	100.00000	59.86505			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	30.88495	100.00000	30.81012			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	84.23101	100.00000	84.04001			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	84.25175	100.00000	84.06070			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	84.33470	100.00000	84.14347			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.34486	100.00000	17.30669			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00187	100.00000	0.00186			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.80000	126.51049	5.84500	126.34527		70,041,986,604,600.00	076,204,587	18,930,672,009.00	
R158P	On	15/09/2015			100.00000	7.70883	100.00000	7.69186			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.42615	100.00000	3.41860			0.00	0	0.00
R179	On	01/08/2013			100.00000	53.31105	100.00000	53.19241			0.00	0	0.00
R186	On	21/12/2026			7.61000	125.80933	7.68000	125.07503		66,018,024,644,560.00	675,167,496	14,218,835,266.00	
R187P	On	21/12/2026			100.00000	0.00083	100.00000	0.00083			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
R189	On	31/03/2013			219.36361	79.66526	219.33902	79.33945		10,968,180,500,000.00	50,000,000	1,410,677,277.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.91000	259.15792	1.95000	258.18510			190,295,210,000.00	99,631,000	137,061,000.00
R201	On	21/12/2014	Spot Bond			4.91000	109.32205	4.95000	109.21213			734,295,007,380.00	149,550,918	2,301,781,066.00
R202	On	07/12/2033	Spot Bond			2.39500	188.67434	2.37000	189.37504			83,226,250,000.00	34,750,000	1,164,056,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.63453	8.00000	99.57872			16,798,434,368,000.00	099,804,296	1,753,500,000.00
R203	On	15/09/2017	Spot Bond			6.27000	111.40385	6.33000	111.11075			16,921,149,960,000.00	698,748,000	6,405,414,539.00
R204	On	21/12/2018	Spot Bond			6.58000	107.92689	6.63500	107.61097			13,786,994,585,980.00	095,287,931	5,422,210,260.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.29977	8.75000	101.23095			2,310,000,000,000.00	264,000,000	576,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.48920	100.00000	26.42502			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.96500	103.66267	5.01000	103.58326			14,518,464,330,000.00	924,162,000	2,961,881,619.00
R207	On	15/01/2020	Spot Bond			6.81500	102.57762	6.88000	102.17740			6,847,157,259,000.00	004,718,600	6,250,472,179.00
R208	On	31/03/2021	Spot Bond			6.95500	100.67463	7.02000	100.24109			25,994,875,966,280.00	737,581,016	8,624,949,170.00
R209	On	31/03/2036	Spot Bond			8.22000	81.43143	8.29000	80.80884			37,061,481,120,000.00	508,696,000	11,662,594,401.00
R210	On	31/03/2028	Spot Bond			2.37000	142.82927	2.37000	142.80132			547,944,000,000.00	231,200,000	490,000,000.00
R211	On	31/01/2017	Spot Bond			0.74000	121.26837	0.68000	121.56090			114,700,000,000.00	155,000,000	1,766,100,000.00
R212	On	31/01/2022	Spot Bond			1.89000	120.72976	1.89000	120.70767			65,016,000,000.00	34,400,000	991,860,000.00
R213	On	28/02/2031	Spot Bond			8.05500	92.56796	8.13500	91.84428			11,983,455,720,000.00	487,704,000	3,198,063,909.00
R214	On	28/02/2041	Spot Bond			6.50000	102.46758	6.50000	102.44987			3,940,131,000,000.00	606,174,000	5,688,918,881.00
R222C	On	15/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	58.53892	100.00000	58.41006			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.02595	100.00000	38.94004			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.01730	100.00000	25.96003			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.34486	100.00000	17.30669			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.56324	100.00000	11.53779			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.70883	100.00000	7.69186			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.13922	100.00000	5.12791			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.42615	100.00000	3.41860			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.18437	100.00000	47.07994			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.45625	100.00000	31.38663			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.97083	100.00000	20.92442			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.98055	100.00000	13.94961			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.32037	100.00000	9.29974			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.21358	100.00000	6.19983			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.14239	100.00000	4.13322			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.76159	100.00000	2.75548			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.84106	100.00000	1.83699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.22737	100.00000	1.22466			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.81825	100.00000	0.81644			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.54550	100.00000	0.54429			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36367	100.00000	0.36286			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24244	100.00000	0.24191			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16163	100.00000	0.16127			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10775	100.00000	0.10751			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07184	100.00000	0.07168			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04789	100.00000	0.04778			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03193	100.00000	0.03186			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02128	100.00000	0.02124			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01419	100.00000	0.01416			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00946	100.00000	0.00944			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00631	100.00000	0.00629			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00420	100.00000	0.00420			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00280	100.00000	0.00280			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00187	100.00000	0.00186			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00125	100.00000	0.00124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00083	100.00000	0.00083			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.50365	100.00000	31.42733			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	55.32454	100.00000	55.19052			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.58245	100.00000	12.55197			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.92316	100.00000	17.86720			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	90.05972	100.00000	89.84323			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	88.96247	100.00000	88.75166			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	60.91763	100.00000	60.72745		600,000,000,000.00	6,000,000	3,000,000.00	
RCSC10	On	06/06/2013	Spot Bond			100.00000	60.70635	100.00000	60.51262			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	15.65752	100.00000	15.61959			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	90.52440	100.00000	90.30679			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	87.36233	100.00000	87.15963			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	81.33657	100.00000	99.72603			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	19.61212	100.00000	22.67198			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.43793	5.87500	102.42191			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	95.84044	100.00000	95.59656			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	29.60412	100.00000	29.53240			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	62.82605	100.00000	62.67385			0.00	0	0.00
RP002	On	28/02/2013			100.00000	63.18242	100.00000	63.02936			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.98364	100.00000	25.92069			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.87052	100.00000	13.84306			0.00	0	0.00
RP006	On	30/04/2019			100.00000	14.61087	100.00000	14.57548			0.00	0	0.00
RP007	On	30/04/2016			100.00000	16.64855	100.00000	16.60821			0.00	0	0.00
RP008	On	30/04/2016			100.00000	16.64855	100.00000	16.60821			0.00	0	0.00
RP009	On	16/07/2013			100.00000	44.83793	100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	30.90795	100.00000	30.83307			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.62846	100.00000	23.58168			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	99.94307	5.25000	99.92884			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.42492	100.00000	0.42390			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.31269	100.00000	2.30708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	63.14030	100.00000	63.01392			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	102.83730	100.00000	102.56596		1,420,000,000,000.00	14,200,000	14,200,000	7,100,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.19042	100.00000	12.16343			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.28927	100.00000	7.27544			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	93.43750	100.00000	93.20448			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.83283	100.00000	14.80018		900,000,000,000.00	9,000,000	9,000,000	32,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.25765	100.00000	11.23037			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.35721	8.00000	108.33398			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.52634	100.00000	7.50791			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.34304	100.00000	8.32283			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.82679	100.00000	19.78315			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.01808	100.00000	60.88303			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.33940	100.00000	11.31429			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.83067	5.75000	121.79583			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.98237	100.00000	41.88996			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	58.71417	100.00000	58.58422			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	60.94821	100.00000	60.81406			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.26339	100.00000	12.23640			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.44934	100.00000	24.39551			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.00586	100.00000	60.87085			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.45353	100.00000	8.43306			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.16197	100.00000	30.08890			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.36057	100.00000	22.30640			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.84168	100.00000	9.81784			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	57.19885	100.00000	57.06029			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.93666	100.00000	43.83021			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.90896	100.00000	12.88055			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.20776	100.00000	31.13215			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.71069	100.00000	10.68446			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.94128	100.00000	7.92204			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.81463	100.00000	0.81283			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.39585	100.00000	8.37551			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.82403	100.00000	10.80008		10,000,000,000,000.00	100,000,000	50,000,000.00	
SBS20	On	15/05/2026	Spot Bond			10.05000	101.71995	10.05000	101.69286			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.25235	100.00000	8.22659			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.76204	100.00000	16.72145			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	8.93205	100.00000	8.90416			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.73234	100.00000	7.70819			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.84026	8.00000	106.82497			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.23740	100.00000	9.21706			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.92813	100.00000	9.90628			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	64.99692	100.00000	64.85385			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.24125	100.00000	15.20771			0.00	0	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.05511	100.00000	55.92437			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.03225	100.00000	6.01890		250,000,000,000.00	2,500,000	2,500,000.00	
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.10675	100.00000	6.09316			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.93080	100.00000	10.90432			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.43944	100.00000	2.43354			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03901	100.00000	0.03892			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.16999	6.50000	100.15825			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.79974	100.00000	10.77358			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.55224	100.00000	16.51214			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.50546			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.75112	8.75000	101.73514			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.21777	100.00000	51.10379			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.89805	100.00000	16.86045			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	51.99728	100.00000	51.88220			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.26339	100.00000	12.23640			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.22580	100.00000	22.17195			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.46788	100.00000	10.44252			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.77923	100.00000	13.74585			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.10173	100.00000	9.07969			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.75219	100.00000	13.72176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	16.73687	100.00000	16.68405			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.01011	100.00000	9.98586			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.58230	100.00000	9.55909			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.21451	100.00000	8.18859			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.44184	100.00000	8.42007			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.65039	6.75000	101.62727			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.83792	100.00000	21.80362			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.05808	7.25000	100.03872			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.07972	100.00000	11.04513			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.75149	8.75000	98.69513			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	101.40324	13.50000	101.31496			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	62.16056	100.00000	62.02261			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN917	On	13/08/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.43467	100.00000	22.38502			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.46053	100.00000	11.43516			2,800,000,000.00	28,000	7,000.00
T018	On	15/07/2014			100.00000	28.56787	100.00000	28.50498			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	34.14745	100.00000	34.07228			20,000,000,000.00	200,000	100,000.00
TFS73	On	11/02/2013			6.27500	101.17554	6.27500	101.15843			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	55.08240	100.00000	54.94896			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	54.28660	100.00000	66.11468			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	12.56675	100.00000	14.10556			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.13612	8.00000	106.45381			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.72960	6.27000	100.71257			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.99663	100.00000	28.93923			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.02405	100.00000	43.88660			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	6.95000	100.00000	6.85544			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.15000	100.00000	7.05272			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.83000	100.00000	7.68027			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.58000	100.00000	7.47687			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.50000	100.00000	8.38435			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.30000	100.00000	12.13265			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2A On	18/10/2012	Spot Bond			100.00000	81.09270	100.00000	99.72603			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	10.36863	100.00000	9.69111			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	81.03280	100.00000	99.72603			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	81.83747	100.00000	102.18427			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	81.20252	100.00000	99.72603			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	81.42216	100.00000	99.72602			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.33000	100.00000	6.31450			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.78000	100.00000	6.76339			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.08000	100.00000	7.06266			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.68000	100.00000	7.66119			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.08000	100.00000	8.06021			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.32000	100.00000	12.28983			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.06471	100.00000	9.38572			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.06548	100.00000	11.01534			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.32039	100.00000	9.64263			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	6.95000	100.00000	6.93298			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.05000	100.00000	7.03273			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.10000	100.00000	7.08261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.16602	100.00000	9.48752			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.32039	100.00000	9.64263			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	10.85104	100.00000	10.17585			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.60000	100.00000	7.58139			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	10.85104	100.00000	10.17585			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.62289	100.00000	10.95143			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.60000	100.00000	8.57894			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.57465	100.00000	10.90295			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.43391	100.00000	14.78083			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.60000	100.00000	12.56914			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.57863	100.00000	14.92626			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.00960	100.00000	38.91510			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.44219	100.00000	23.39031			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.36791	6.00000	102.35161			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.88524	100.00000	11.85908			0.00	0	1,034,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.88813	100.00000	13.85755			4,000,000,000.00	40,000	278,504,170.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.69421	100.00000	12.66626			4,400,000,000.00	44,000	150,648,268.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.27170	100.00000	13.24216			0.00	0	168,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	10.27097	100.00000	10.24837			1,000,000,000,000.00	10,000,000	20,800,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.65259	10.00000	99.62592			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.66123	9.75000	99.63522			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.66991	100.00000	9.64497			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.58471	100.00000	14.55260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	78.23711	100.00000	78.07810			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.54175	100.00000	31.46450			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.84980	100.00000	11.82078			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.93236	100.00000	16.89134			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.91343	100.00000	14.88060			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	96.27989	100.00000	96.03239			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.64473	100.00000	44.53658			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	96.30953	100.00000	96.06195			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.67872	100.00000	44.57498			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	96.41624	100.00000	96.16838			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.12509	100.00000	45.01578			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.53942	100.00000	17.48467			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.96142	100.00000	11.92408			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.52029	100.00000	9.49057			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	92.46367	100.00000	92.23648			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.72867	100.00000	17.68966			2,400,000,000.00	24,000	63,027,170.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	14.80316	100.00000	14.76827			0.00	0	41,900,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.00974	100.00000	18.96791			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.83626	100.00000	11.81022			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.41928	100.00000	10.39635			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.22550	100.00000	10.20300			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.13938	100.00000	10.11707			0.00	0	34,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	40.35862	100.00000	40.27026			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.95445	100.00000	32.88152			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.13437	100.00000	9.11427			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.14895	100.00000	25.09329			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.55234	100.00000	20.50710			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.14436	100.00000	7.12855			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.67025	100.00000	14.63796			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.11427	100.00000	9.09420			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29101	100.00000	0.29037			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.73942	100.00000	5.72856			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02311	100.00000	0.02307			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.73942	100.00000	5.72856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.72909	100.00000	15.69925			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.74270	100.00000	11.72048			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.74270	100.00000	11.72048			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.90249	100.00000	9.88375			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.99101	100.00000	6.97774			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.22543	100.00000	6.21319			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.86832	100.00000	5.85677			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.50995	100.00000	5.49911			0.00	0	0.00
Total for j-Bonds :											381,295,900,825,800.00	,122,691,762	102,302,475,711.00	
Grand Total:											1,297,074,487,639.00	22,759,818	02,303,906,816.00	