



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/07/2012

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			8.30330	8.30330	8.33690	8.33690		15.42	93,644,617.40	11,278	243,800.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,190.53540	1.19054	1,156.636	16.99	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			3.63540	0.00364	3.336	16.99	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,042.55830	1.04256	1,008.548	16.03	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			5.65830	0.00566	5.248	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			944.53080	0.94453	910.437	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			7.63080	0.00763	7.137	15.39	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			43.80050	0.04380	38.034	21.49	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,006.90050	1.00690	1,034.734	21.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			68.54590	0.06855	60.184	19.64	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			731.64590	0.73165	756.884	19.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			58.80110	0.05880	51.509	20.28	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			821.90110	0.82190	848.209	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			50.76730	0.05077	44.210	20.90	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			913.86730	0.91387	940.910	20.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			135.29470	0.13529	120.388	17.15	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			398.39470	0.39839	417.088	17.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			103.28510	0.10329	91.429	18.05	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			516.38510	0.51639	538.129	18.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			94.88270	0.09488	83.829	18.36	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			557.98270	0.55798	580.528	18.36	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			195.56030	0.19556	176.365	15.99	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			258.66030	0.25866	273.065	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			162.54010	0.16254	145.576	16.57	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			325.64010	0.32564	342.276	16.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			148.25410	0.14825	132.344	16.86	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			361.35410	0.36135	379.044	16.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			288.12380	0.28812	262.735	15.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			151.22380	0.15122	159.435	15.14	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			261.69540	0.26170	237.274	15.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			174.79540	0.17480	183.974	15.28	0.00	0	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			256.64240	0.25664	232.417	15.31	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			179.74240	0.17974	189.117	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			489.51890	0.48952	457.322	14.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			52.61890	0.05262	54.022	14.30	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			413.39390	0.41339	384.605	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			76.49390	0.07649	81.305	14.58	0.00	0	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			346.84510	0.34685	319.652	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			109.94510	0.10995	116.352	14.86	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			847.22680	0.84723	813.831	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.32680	0.01033	10.530	14.99	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			661.48980	0.66149	628.418	14.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			24.58980	0.02459	25.118	14.64	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			616.93490	0.61693	584.011	14.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			30.03490	0.03003	30.711	14.56	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40430	8.40430	8.43760	8.43760		16.31	2,227,139.50	265	54,275.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			129.70370	0.12970	120.018	21.04	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,192.10370	1.19210	1,215.718	21.04	0.00	0	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			66.62180	0.06662	61.571	24.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,029.02180	2.02902	2,057.271	24.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			41.34290	0.04134	35.716	26.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,703.74290	2.70374	2,731.416	26.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			247.66480	0.24766	230.508	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			610.06480	0.61006	626.208	18.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			203.38710	0.20339	188.919	18.90	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			765.78710	0.76579	784.619	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			185.04200	0.18504	171.733	19.33	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			847.44200	0.84744	867.433	19.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			553.65630	0.55366	525.452	15.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			166.05630	0.16606	171.152	15.04	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			421.30890	0.42131	396.220	15.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			283.70890	0.28371	291.920	15.94	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			304.52020	0.30452	284.454	17.16	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			466.92020	0.46692	480.154	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			622.12640	0.62213	590.015	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			134.52640	0.13453	135.715	14.86	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			587.32290	0.58732	555.435	14.86	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			149.72290	0.14972	151.135	14.86	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.51040	8.51040	8.54260	8.54260		16.69	0.00	0	19,868.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			129.87440	0.12987	123.574	23.66	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,137.27440	2.13727	2,163.174	23.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			112.44820	0.11245	107.053	24.59	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,419.84820	2.41985	2,446.653	24.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			310.48530	0.31049	296.396	18.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			867.88530	0.86789	885.996	18.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			229.19950	0.22920	218.320	20.38	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,236.59950	1.23660	1,257.920	20.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			156.22440	0.15622	148.827	22.57	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			1,813.62440	1.81362	1,838.427	22.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			739.78140	0.73978	713.155	15.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			197.18140	0.19718	202.755	15.14	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			676.31110	0.67631	650.698	15.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			233.71110	0.23371	240.298	15.25	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.60650	8.60650	8.63870	8.63870		16.96	13,847,858.50	1,609	1,751.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			527.52490	0.52752	503.030	17.44	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			648.82490	0.64882	656.530	17.44	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			534.29150	0.53429	509.595	17.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			635.59150	0.63559	643.095	17.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			530.89650	0.53090	506.299	17.41	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			642.19650	0.64220	649.799	17.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.70010	8.70010	8.73300	8.73300		17.25	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			640.24460	0.64024	610.354	17.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			907.24460	0.90724	910.254	17.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,061.00880	1.06101	1,024.829	15.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			328.00880	0.32801	324.730	15.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.01790	9.01790	9.05670	9.05670		18.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,479.65920	1.47966	1,464.204	16.41	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			422.95920	0.42296	446.304	16.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.55440	10.55440	10.58700	10.58700		21.41	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.30330	8.30330	8.33690	8.33690		15.42	83,033.00	10	1,113.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			16,556.66510	0.16557	14,838.682	16.51	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			31,866.66510	0.31867	33,508.682	16.51	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			13,529.47160	0.13529	12,038.815	17.15	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			39,839.47160	0.39839	41,708.815	17.15	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.40430	8.40430	8.43760	8.43760		16.31	42,021.50	5	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			30,774.06970	0.30774	28,752.076	17.12	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			46,014.06970	0.46014	47,322.076	17.12	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
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.51040	8.51040	8.54260	8.54260			42,552.00	5	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			14,740.00000	0.14740	17,960.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.60650	8.60650	8.63870	8.63870		16.96	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			52,752.49140	0.52752	50,303.020	17.44	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			64,882.49140	0.64882	65,653.020	17.44	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			53,429.14940	0.53429	50,959.469	17.38	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			63,559.14940	0.63559	64,309.469	17.38	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			53,089.64790	0.53090	50,629.907	17.41	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			64,219.64790	0.64220	64,979.907	17.41	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.96390	12.96390	12.96200	12.96200		13.06	648,195.00	50	13,258.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,622.76510	1.62277	1,624.275	17.14	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			10.76510	0.01077	10.375	17.14	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			849.32150	0.84932	851.338	12.95	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			37.32150	0.03732	37.438	12.95	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			146.12200	0.14612	134.876	14.67	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			634.12200	0.63412	620.976	14.67	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			82.11310	0.08211	70.413	15.66	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			970.11310	0.97011	956.513	15.66	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.11950	13.11950	13.11690	13.11690		13.70	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			293.91490	0.29391	285.836	15.29	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			877.01490	0.87701	866.336	15.29	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			201.36370	0.20136	192.718	16.56	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,284.46370	1.28446	1,273.218	16.56	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			381.54150	0.38154	374.657	14.42	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			634.64150	0.63464	625.157	14.42	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			330.42400	0.33042	322.815	14.89	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			763.52400	0.76352	753.315	14.89	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.28200	13.28200	13.27840	13.27840		16.79	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			876.65930	0.87666	868.386	22.57	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,128.25930	1.12826	1,116.386	22.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10550	0.10550	0.10530	0.10530		17.84	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			182.58520	0.00183	174.957	19.92	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			652.58520	0.00653	624.957	19.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10690	0.10690	0.10680	0.10680		18.15	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			425.41010	0.00425	415.983	20.04	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			745.41010	0.00745	725.983	20.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.17050	10.17050	10.21550	10.21550		11.75	0.00	0	26,365.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			783.79850	0.78380	738.602	12.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			18.29850	0.01830	18.102	12.51	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			515.73000	0.51573	472.228	11.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			50.23000	0.05023	51.728	11.72	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			401.61370	0.40161	359.485	11.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			86.11370	0.08611	88.985	11.73	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			220.40510	0.22041	187.835	11.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			204.90510	0.20491	217.335	11.98	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			37.99380	0.03799	29.556	16.96	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,022.49380	1.02249	1,059.056	16.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			35.03090	0.03503	27.075	17.17	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,069.53090	1.06953	1,106.575	17.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.30790	10.30790	10.35290	10.35290		12.99	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			178.90890	0.17891	160.345	15.32	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			826.00890	0.82601	852.445	15.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			162.15420	0.16215	145.070	15.67	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			909.25420	0.90925	937.170	15.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			112.09220	0.11209	99.760	17.05	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,259.19220	1.25919	1,291.860	17.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			339.27800	0.33928	309.493	13.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			386.37800	0.38638	401.593	13.31	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			214.94430	0.21494	193.282	14.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			682.04430	0.68204	705.382	14.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			188.09160	0.18809	168.747	15.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			785.19160	0.78519	810.847	15.14	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			916.83370	0.91683	873.038	12.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			63.93370	0.06393	65.138	12.55	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			380.88330	0.38088	347.264	12.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			327.98330	0.32798	339.364	12.99	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.45500	10.45500	10.49980	10.49980		13.43	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			324.41220	0.32441	300.159	14.79	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			794.61220	0.79461	815.159	14.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.73550	10.73550	10.78400	10.78400		13.94	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			584.42400	0.58442	551.342	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,000.42400	1.00042	1,015.842	14.67	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.77839	99.77839	99.78826	99.78826			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			201.74000	0.20174	211.610		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			211.74000	0.21174	221.610		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			221.74000	0.22174	231.610		0.00	0	0.00
2025	On	01/11/2012	Bond Future			101.17703	101.17703	101.18770	101.18770			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			1,197.70000	1.19770	1,187.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			1,187.70000	1.18770	1,177.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			1,177.70000	1.17770	1,167.030		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			459.29900	459.29900	456.68300	456.68300			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			465.73700	465.73700	463.08800	463.08800			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			413.68400	413.68400	411.52400	411.52400			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			419.48300	419.48300	417.29500	417.29500			0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future			8.44930	8.44930	8.47350	8.47350		11.71	0.00	0	6,323.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			196.71220	0.19671	179.133	11.74	0.00	0	0.00
AUS / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			143.21220	0.14321	149.834	11.74	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.49040	8.49040	8.51390	8.51390		12.94	0.00	0	9,461.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			310.93990	0.31094	296.076	12.91	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			257.03990	0.25704	265.676	12.91	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.53760	8.53760	8.56010	8.56010		13.41	0.00	0	3,790.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			399.59520	0.39960	385.925	13.36	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			349.49520	0.34950	358.325	13.36	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			9.82520	9.82520	9.82350	9.82350		14.95	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.16100	8.16100	8.21720	8.21720		11.09	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			135.84000	0.13584	110.557	11.69	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			188.64000	0.18864	219.557	11.69	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.24430	8.24430	8.30030	8.30030		11.59	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			233.46460	0.23346	205.441	11.97	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			283.16460	0.28316	311.141	11.97	0.00	0	0.00
CF CAN	On	17/09/2012	Can-Do Future			0.19680	0.19680	0.18710	0.18710			0.00	0	11,120.00
CF CAN	On	17/09/2012	Can-Do Future			0.02950	0.02950	0.03390	0.03390			0.00	0	7,100.00
CF CAN	On	17/09/2012	Can-Do Future			0.17810	0.17810	0.17000	0.17000			0.00	0	14,700.00
CF CAN	On	17/09/2012	Can-Do Future			0.03670	0.03670	0.03750	0.03750			0.00	0	8,000.00
CF CAN	On	17/09/2012	Can-Do Future			0.21460	0.21460	0.21870	0.21870			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 17/09/2012	Can-Do Future			0.08480	0.08480	0.08290	0.08290			0.00	0	4,800.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.47340	8.47340	8.51080	8.51080		14.83	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.91	Call			91.03720	0.09104	87.818	17.16	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.91	Put			490.23720	0.49024	524.418	17.16	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			8.59970	8.59970	8.63660	8.63660		16.04	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call			226.80540	0.22681	220.929	17.84	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put			630.20540	0.63021	661.229	17.84	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry			8.42180	8.42180	8.44590	8.44590		11.59	0.00	1,000	6,000.00
DAAK	On 17/07/2012	Any day expiry	8.34	Call			114.78220	0.11478	84.606	14.27	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.34	Put			8.88220	0.00888	2.806	14.27	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.35	Call			106.00400	0.10600	75.496	14.02	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.35	Put			10.10400	0.01010	3.696	14.02	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.36	Call			97.39780	0.09740	66.641	13.78	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.36	Put			11.49780	0.01150	4.841	13.78	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.37	Call			88.98640	0.08899	58.099	13.53	0.00	0	10,000.00
DAAK	On 17/07/2012	Any day expiry	8.37	Put			13.08640	0.01309	6.299	13.53	0.00	0	0.00
DAAK	On 17/07/2012	Any day expiry	8.47	Call			25.00920	0.02501	5.407	12.14	0.00	10,000	10,000.00
DAAK	On 17/07/2012	Any day expiry	8.47	Put			49.10920	0.04911	53.607	12.14	0.00	0	5,000.00
DAAL	On 17/07/2012	Any day expiry			8.23040	8.23040	8.26300	8.26300		15.64	0.00	0	10,000.00
DAAL	On 17/07/2012	Any day expiry	8.19	Call			95.03480	0.09503	53.902	17.14	0.00	0	0.00
DAAL	On 17/07/2012	Any day expiry	8.19	Put			22.03480	0.02203	13.502	17.14	0.00	0	0.00
DAAL	On 17/07/2012	Any day expiry	8.20	Call			87.47600	0.08748	46.679	16.89	0.00	0	10,000.00
DAAL	On 17/07/2012	Any day expiry	8.20	Put			24.47600	0.02448	16.279	16.89	0.00	0	0.00
DAAL	On 17/07/2012	Any day expiry	8.21	Call			80.15830	0.08016	39.915	16.64	0.00	0	0.00
DAAL	On 17/07/2012	Any day expiry	8.21	Put			27.15830	0.02716	19.515	16.64	0.00	0	0.00
DAAM	On 20/07/2012	Any day expiry			6.56480	6.56480	6.58000	6.58000		14.14	0.00	5,000	5,000.00
DAAM	On 20/07/2012	Any day expiry	6.59	Call			45.37170	0.04537	29.996	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAM	On	20/07/2012	Any day expiry	6.59	Put			55.37170	0.05537	55.196	15.06	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Call			40.46290	0.04046	26.773	15.30	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Put			60.46290	0.06046	61.973	15.30	0.00	0	10,000.00
DAAM	On	20/07/2012	Any day expiry	6.61	Call			36.81220	0.03681	23.870	15.53	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.61	Put			66.81220	0.06681	69.070	15.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.24540	8.24540	8.27900	8.27900		14.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			880.00000	0.88000	846.000	20.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	20.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			562.00000	0.56200	528.000	16.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			3.00000	0.00300	3.000	16.47	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			121.00000	0.12100	95.000	14.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			92.00000	0.09200	100.000	14.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			42.00000	0.04200	29.000	17.13	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			273.00000	0.27300	294.000	17.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.28290	8.28290	8.31650	8.31650		15.32	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			219.00000	0.21900	195.000	15.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			153.00000	0.15300	162.000	15.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			121.00000	0.12100	105.000	16.65	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			315.00000	0.31500	332.000	16.65	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			920.00000	0.92000	887.000	15.81	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	15.81	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			614.00000	0.61400	580.000	14.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			18.00000	0.01800	17.000	14.77	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.31590	8.31590	8.34950	8.34950		15.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			664.00000	0.66400	631.000	14.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			35.00000	0.03500	35.000	14.79	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			290.00000	0.29000	265.000	15.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			191.00000	0.19100	199.000	15.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			186.00000	0.18600	168.000	16.79	0.00	0	7,540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.51	Put			347.00000	0.34700	362.000	16.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			961.00000	0.96100	926.000	15.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			12.00000	0.01200	10.000	15.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.35370	8.35370	8.38720	8.38720		16.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			254.00000	0.25400	235.000	16.84	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			377.00000	0.37700	391.000	16.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,010.00000	1.01000	975.000	15.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			23.00000	0.02300	21.000	15.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			722.00000	0.72200	690.000	14.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			55.00000	0.05500	56.000	14.86	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			362.00000	0.36200	337.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			225.00000	0.22500	233.000	15.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.38820	8.38820	8.42160	8.42160		16.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			773.00000	0.77300	740.000	14.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			71.00000	0.07100	72.000	14.86	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			310.00000	0.31000	289.000	16.79	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			398.00000	0.39800	411.000	16.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.41930	8.41930	8.45250	8.45250		16.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			816.00000	0.81600	783.000	14.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			84.00000	0.08400	84.000	14.79	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			356.00000	0.35600	334.000	16.71	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			414.00000	0.41400	425.000	16.71	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			8.77200	90.80942	8.85800	90.07162			0.00	0	720.00
ES33	On	01/11/2012	Bond Future			8.85100	88.30417	8.94000	87.55239			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future	9.20	Call			2,139.50000	2.13950	2,891.280		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			413.98100	413.98100	411.93400	411.93400			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			137,040.00000	13.70400	157,510.000		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			419.78400	419.78400	417.71100	417.71100			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			137,510.00000	13.75100	158,240.000		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			176.48900	176.48900	176.29500	176.29500			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			178.96300	178.96300	178.76700	178.76700			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			181.73100	181.73100	181.53100	181.53100			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.57000	94.43000	5.55000	94.45000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.44000	94.56000	5.43000	94.57000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.41000	94.59000	5.39000	94.61000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.29000	94.71000	5.28000	94.72000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.25000	94.75000	5.24000	94.76000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.20000	94.80000	5.19000	94.81000			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				5.20000	94.80000	5.19000	94.81000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.28000	94.72000	5.28000	94.72000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.42000	94.58000	5.43000	94.57000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.59000	94.41000	5.60000	94.40000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.75000	94.25000	5.78000	94.22000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.58660	6.58660	6.60140	6.60140		10.43	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				125.19260	0.12519	112.360	10.45	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				113.79260	0.11379	115.760	10.45	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.64070	6.64070	6.65500	6.65500		12.26	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				227.99220	0.22799	214.249	12.27	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				202.99220	0.20299	203.549	12.27	0.00	0	0.00
R157 On	02/08/2012	Bond Future				5.73300	127.11731	5.80400	126.89149		2.31	0.00	0	15,680.00
R157 On	02/08/2012	Bond Future	6.15	Call				1,109.97000	1.10997	1,323.320	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put				17.10000	0.01710	4.630	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				1,720.59000	1.72059	1,944.960	2.39	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				1.71000	0.00171	0.260	2.39	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				2,340.87000	2.34087	2,566.600	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				0.10000	0.00010	0.010	2.43	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				3,572.26000	3.57226	3,798.080	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				5.74100	122.09518	5.82000	121.86436		2.58	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call				628.24000	0.62824	734.920	2.55	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put				745.04000	0.74504	620.900	2.55	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Call				1,471.80000	1.47180	1,644.570	2.63	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put				254.08000	0.25408	196.030	2.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			5.74000	123.98311	5.82800	123.75069		2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,660.66000	1.66066	1,819.920	2.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			476.10000	0.47610	402.940	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			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.54200	127.01591	7.62400	126.18202		10.82	0.00	0	34,668.00
R186	On	02/08/2012	Bond Future	7.66	Call			1,457.33000	1.45733	1,866.980	10.77	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			1,093.70000	1.09370	669.460	10.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			1,687.38000	1.68738	2,142.110	10.79	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			921.48000	0.92148	542.320	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			2,067.14000	2.06714	2,587.280	10.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			701.26000	0.70126	387.510	10.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			12,892.12000	12.89212	13,725.980	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.03000	0.00003	0.000	11.66	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			9,891.84000	9.89184	10,724.680	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			1.21000	0.00121	0.160	11.58	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			10,696.83000	10.69683	11,530.270	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.51000	0.00051	0.060	11.66	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			10,785.80000	10.78580	11,619.280	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.46000	0.00046	0.050	11.66	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			3,920.14000	3.92014	4,639.130	11.03	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			195.09000	0.19509	80.190	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			6,151.84000	6.15184	6,959.160	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			36.93000	0.03693	10.360	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			6,610.24000	6.61024	7,425.240	11.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			25.45000	0.02545	6.560	11.28	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.60000	128.79184	7.68400	127.95322		12.37	0.00	0	267.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.50	Call			8,646.74000	8.64674	9,316.330	12.78	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			899.95000	0.89995	730.920	12.78	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,088.37000	11.08837	11,822.890	13.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			491.41000	0.49141	387.310	13.04	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,151.13000	4.15113	4,603.750	12.28	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			2,810.14000	2.81014	2,424.140	12.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,199.40000	5.19940	5,718.900	12.37	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			2,114.89000	2.11489	1,795.770	12.37	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.66100	125.48854	7.74800	124.63708		12.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,977.91000	8.97791	9,577.340	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			2,220.08000	2.22008	1,968.050	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			219.56007	219.56007	220.02178	220.02178			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			371.78000	0.37178	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	89.930		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			259.94349	259.94349	259.93541	259.93541			0.00	0	4,228.00
R197	On	02/08/2012	Bond Future	256.15	Call			3,785.41000	3.78541	3,793.490		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			4.83800	109.78032	4.89400	109.64954		1.62	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			719.36000	0.71936	844.080	1.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			8.27000	0.00827	2.210	1.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			4.73100	111.31743	4.79300	111.18727		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			824.86000	0.82486	919.730	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			162.51000	0.16251	127.220	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.56300	108.62860	4.63500	108.49586		1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			912.90000	0.91290	1,002.510	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			279.86000	0.27986	236.730	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/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.69213	189.69213	189.24041	189.24041			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			800.41000	0.80041	1,252.130		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.19700	112.10995	6.27900	111.73747		4.48	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			1,505.12000	1.50512	1,836.720	4.52	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			61.92000	0.06192	21.040	4.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			2,557.83000	2.55783	2,924.760	4.61	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			6.90000	0.00690	1.350	4.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			3,861.96000	3.86196	4,234.220	4.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.24000	0.00024	0.020	4.72	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			4,078.38000	4.07838	4,450.740	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.13000	0.00013	0.010	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			5,578.65000	5.57865	5,951.130	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			6.23100	109.52179	6.31700	109.14892		5.20	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,781.68000	2.78168	3,065.370	5.33	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			421.20000	0.42120	332.020	5.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.26500	111.21610	6.35800	110.83390		5.00	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,194.91000	1.19491	1,346.680	4.93	0.00	0	6,300.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			2,217.82000	2.21782	1,987.390	4.93	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,129.00000	3.12900	3,398.530	5.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			774.41000	0.77441	661.740	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			6.51000	108.68582	6.59100	108.25038		5.77	0.00	0	4,017.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,960.14000	2.96014	3,385.240	5.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			13.52000	0.01352	3.180	5.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.55200	110.21232	6.63800	109.76653		6.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			3,495.20000	3.49520	3,832.700	6.72	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			537.58000	0.53758	429.290	6.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.59500	107.88457	6.68600	107.43172		6.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,968.22000	3.96822	4,284.470	6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,021.56000	1.02156	884.960	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
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.89000	104.04477	4.94100	103.97306		1.00	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			357.31000	0.35731	423.430	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			8.21000	0.00821	2.620	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.71300	105.50249	4.77300	105.43216		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			428.62000	0.42862	477.640	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			104.82000	0.10482	83.510	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.37800	103.36808	4.45700	103.29581		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			468.97000	0.46897	514.410	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			192.52000	0.19252	165.690	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			6.74000	103.39175	6.82600	102.88758		6.85	0.00	0	28,653.00
R207	On	02/08/2012	Bond Future	7.51	Call			3,908.90000	3.90890	4,408.250	7.14	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			5.90000	0.00590	1.080	7.14	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.78600	104.83755	6.87600	104.32541		7.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,390.28000	4.39028	4,797.630	8.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			491.20000	0.49120	386.410	8.04	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.83300	102.82271	6.92800	102.29995		7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,907.95000	4.90795	5,291.310	8.15	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			988.39000	0.98839	848.990	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	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			6.87500	101.56243	6.96700	100.97510		7.73	0.00	0	18,099.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,691.83000	1.69183	2,150.390	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			223.64000	0.22364	94.870	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			3,347.34000	3.34734	3,913.170	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			28.74000	0.02874	7.240	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			5,127.16000	5.12716	5,712.720	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			2.04000	0.00204	0.270	8.25	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			7,755.10000	7.75510	8,342.420	8.39	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.01000	0.00001	0.000	8.39	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.92300	99.58891	7.01800	98.99761		9.07	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,694.97000	4.69497	5,161.030	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			576.75000	0.57675	451.510	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,370.11000	1.37011	1,597.080	8.90	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			2,670.51000	2.67051	2,306.180	8.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,782.76000	3.78276	4,205.280	9.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.50	Put			849.56000	0.84956	680.780	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.97300	101.12618	7.07200	100.52695		8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,306.18000	5.30618	5,741.460	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,149.87000	1.14987	985.920	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			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.14700	82.42864	8.23300	81.67790		15.33	0.00	0	7,082.00
R209	On	02/08/2012	Bond Future	8.91	Call			5,575.75000	5.57575	6,303.440	15.79	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			32.07000	0.03207	9.020	15.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.20400	80.43723	8.29200	79.67835		18.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,770.62000	6.77062	7,337.650	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,132.07000	1.13207	940.220	18.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.26400	81.68009	8.35400	80.91381		18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,865.17000	7.86517	8,394.430	19.12	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,235.67000	2.23567	1,998.650	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			143.26393	143.26393	143.25773	143.25773			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			597.73000	0.59773	603.930		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			120.28939	120.28939	120.23765	120.23765			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			122.35000	0.12235	70.610		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			119.56498	119.56498	119.56127	119.56127			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			2,171.27000	2.17127	2,174.980		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.98700	93.56793	8.06800	92.84915		13.51	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			5,683.88000	5.68388	6,380.490	14.00	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			31.21000	0.03121	9.040	14.00	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.04600	91.34480	8.13000	90.60960		16.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,798.50000	6.79850	7,343.120	16.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,157.98000	1.15798	967.400	16.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.11100	92.75018	8.19700	92.00886		16.30	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,917.54000	7.91754	8,429.580	16.65	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,180.76000	2.18076	1,951.480	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			8.20700	84.11219	8.29300	83.32267			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			5,631.91000	5.63191	6,421.430		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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future			1.29850	1.29850	1.30390	1.30390		15.03	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			239.97530	0.02400	209.698	15.82	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			500.97530	0.05010	524.698	15.82	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.31130	1.31130	1.31720	1.31720		15.67	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			466.14190	0.04661	428.267	16.47	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			694.14190	0.06941	715.267	16.47	0.00	0	0.00
Total for Derivatives :											110,535,416.90	29,222	1,445,722.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	9.90028	100.00000	9.87630			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	20.59667	100.00000	20.55133			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.88896	100.00000	8.86742			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.97169	5.00000	126.95465			0.00	0	41,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	93.14639	100.00000	92.91921			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.78535	100.00000	20.73960			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	36.02592	100.00000	35.94663			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.85474	100.00000	10.82844			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	14.02462	100.00000	13.99374			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	39.83461	100.00000	39.73812			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	28.72647	100.00000	28.65947			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	6.04563	100.00000	6.03225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	17.46712	100.00000	17.42481			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	28.32652	100.00000	28.25790			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	10.94478	100.00000	10.91826			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	8.21194	100.00000	8.19205			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.04235	100.00000	8.02288			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.15980	100.00000	8.14003			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.43640	100.00000	25.38042			0.00	0	184,760,000.00
ABL10B	On	15/03/2015			100.00000	18.00931	100.00000	17.96568			0.00	0	29,500,000.00
ABL11A	On	29/09/2014			100.00000	27.41314	100.00000	27.35279			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	21.45486	100.00000	21.40288			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.54024	100.00000	17.49775			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.35371	100.00000	10.32862			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	71.59321	100.00000	71.43390			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	50.73867	100.00000	50.62699			0.00	0	52,800,000.00
ABL8B	On	19/09/2013			100.00000	41.45958	100.00000	41.35915			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	64.38594	100.00000	64.22996			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	82.15892	100.00000	82.03593			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	94.96828	100.00000	94.72663			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	36.46492	100.00000	36.37987			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.98278	100.00000	19.93617			100,000,000,000.00	1,000,000	500,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.00391	8.00000	90.97247			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	97.08052	100.00000	96.82902			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.04723	100.00000	19.00531			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.19516	100.00000	15.15834			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.60007	9.58000	100.57419			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.83543	100.00000	10.80918			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.28498	100.00000	13.24350			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.55194	4.50000	100.52652			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.31552	100.00000	5.30307			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.07333	100.00000	18.03096			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.68148	100.00000	4.67052			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	87.54452	100.00000	87.34035			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.04796	100.00000	5.03613			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			513,920,000,000.00	5,139,200	2,569,600.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.16415	100.00000	2.16006			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.16415	100.00000	2.16006			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.86807	6.82500	100.84952			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.82300	100.00000	11.80032			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.15171	100.00000	10.12712			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.87768	100.00000	10.85670			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.36033	100.00000	21.31497			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.92761	100.00000	9.90856			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.40055	100.00000	9.38247			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.18461	100.00000	19.14761			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.36001	100.00000	18.32450			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.69990	100.00000	9.66961			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.49508	100.00000	9.46543			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.66264	100.00000	17.62847			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.87227	100.00000	21.83792			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.62144	100.00000	15.56694			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On	18/05/2016	Spot Bond			100.00000	16.04587	100.00000	16.01484			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.39348	100.00000	15.36371			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.09905	100.00000	15.06984			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.62792	100.00000	1.62248			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.34951	100.00000	20.23979			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.14557	100.00000	54.04285			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	1.75723	100.00000	1.74951		48,670,000,000,000.00	486,700,000	250,000,000.00	
ABS10	On	17/03/2018	Spot Bond			100.00000	13.89740	100.00000	13.86681			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.45965	100.00000	19.41681			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.27559	100.00000	9.25506			0.00	0	56,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.72007	100.00000	11.69427			0.00	0	8,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.96172	100.00000	16.92439			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.30137	100.00000	29.23269			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.78240	4.00000	117.75419			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.66176	100.00000	6.64606			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.41793	100.00000	4.40752			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.31539	100.00000	45.20561			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	58.54360	100.00000	58.40178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019 On 20/06/2013 Spot Bond			100.00000	58.85773	100.00000	58.71514			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.14150	100.00000	19.09513			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	43.43385	100.00000	43.32863			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	66.55819	100.00000	66.39519			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	43.43385	100.00000	43.32863			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	65.35982	100.00000	65.20148			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	58.93835	100.00000	58.80861			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	104.57450	13.50000	104.53739			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	16.82483	100.00000	16.78407			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.09810	100.00000	17.05668			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.97847	100.00000	20.92765			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	81.75920	100.00000	81.57950			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	40.24832	100.00000	40.15082			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	40.20504	100.00000	40.10765			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.55157	100.00000	16.51147			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.30522	100.00000	1.30275			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	66.48236	100.00000	66.31954			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	66.48236	100.00000	66.31954			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	30.98453	100.00000	30.90947			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	39.66755	100.00000	39.57145			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.20771	100.00000	13.18265			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	98.79710	100.00000	98.53780			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	40.78210	100.00000	40.68330			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.18165	100.00000	14.14730			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.02318	100.00000	14.98679			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.80652	100.00000	13.77307			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.05999	100.00000	14.02592			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.17152	100.00000	14.13718			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.59182	100.00000	13.56157			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.59182	100.00000	13.56157			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.66416	100.00000	13.63375			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.60374	100.00000	13.57078			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.66416	100.00000	13.63375			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.51948	100.00000	13.48939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	21.34166	100.00000	21.30128			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.32923	100.00000	21.27756			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	86.87703	100.00000	86.67593			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	40.45750	100.00000	40.35950			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.31227	100.00000	13.28002			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	40.45750	100.00000	40.35950			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	86.87703	100.00000	86.67593			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.84898	100.00000	8.82755			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.84149	100.00000	8.82008			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.85191	100.00000	8.83047			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.63734	100.00000	8.61641			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.09685	100.00000	39.99971			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.06817	100.00000	9.04620			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	81.56933	100.00000	81.39200			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	55.58843	100.00000	55.45376			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	81.57333	100.00000	81.39600			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.87813	100.00000	10.85178			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.43486	100.00000	28.36598			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	39.44244	100.00000	39.35466			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	32.39493	100.00000	32.31645			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	95.02881	100.00000	94.78700			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	7.71813	100.00000	7.69922			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	7.72795	100.00000	7.70902			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	6.60385	100.00000	6.59133			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	31.02305	100.00000	30.94708			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.60700	100.00000	3.59902			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.41293	100.00000	4.40322			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	5.54707	100.00000	5.53657			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	3.75198	100.00000	3.74372			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	3.89553	100.00000	3.88696			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	8.39408	100.00000	8.37375			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	22.69404	100.00000	22.63907			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	22.69404	100.00000	22.63907			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	31.02305	100.00000	30.94708			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	22.38625	100.00000	22.33202			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	21.41283	100.00000	21.36096			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.00000	21.35710	100.00000	21.30536			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.25464	100.00000	8.23464			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	10.82221	100.00000	10.79599			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.24391	100.00000	8.22395			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	13.40519	100.00000	13.37536			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	87.04780	100.00000	86.84630			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	13.47753	100.00000	13.44754			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	21.41283	100.00000	21.36096			0.00	0	50,000,000.00
ACL143	On	20/12/2016			100.00000	10.96290	100.00000	10.93635			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	10.28124	100.00000	10.25633			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.42626	100.00000	8.40585			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	48.33649	100.00000	48.21939			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	28.84693	100.00000	28.78982			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	28.57567	100.00000	28.51910			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	10.24663	100.00000	10.22634			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	31.18423	100.00000	31.10869			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.00000	16.38682	100.00000	16.35437			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.20494	100.00000	16.17285			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.55800	100.00000	16.52522			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.22372	100.00000	10.20347			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.82274	100.00000	9.80329			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.41891	100.00000	16.38641			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.53660	100.00000	16.50386			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.72689	100.00000	10.71013			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.86204	100.00000	12.83657			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.47241	100.00000	16.43979			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	30.63934	100.00000	30.56511			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.42094	100.00000	20.37147			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.15507	100.00000	28.08686			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.10317	100.00000	12.08416			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.60363	100.00000	9.58037			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.15622	1.75000	102.13958			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.08088	100.00000	16.04193			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	76.80178	100.00000	76.64818			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.10050	100.00000	16.06149			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.52961	100.00000	9.50653			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.60757	100.00000	8.58672			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.06708	100.00000	8.04754			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	39.46814	100.00000	39.33634			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.67318	100.00000	21.60080			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	76.52931	100.00000	76.37625			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	8.74712	100.00000	100.00000			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.55680	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
ACL182	On	20/06/2017	Spot Bond			100.00000	1.55680	100.00000	100.00000		6,000,000,000,000.00	60,000,000	60,000,000.00	
ACL183	On	20/06/2019	Spot Bond			100.00000	0.27708	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	74.36608	100.00000	74.22140			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	74.34474	100.00000	74.20009			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	62.21328	100.00000	62.07558			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.61721	100.00000	2.61087			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.42961	100.00000	22.37528			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.17885	100.00000	23.12270			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	23.67834	100.00000	23.62098			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.73924	100.00000	11.71341			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.95923	100.00000	13.92833			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.41677	100.00000	22.36247			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.17865	100.00000	19.13644			0.00	0	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.49155	100.00000	24.43157			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.96094	100.00000	13.93003			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.66150	100.00000	5.64824			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.90642	100.00000	33.83097			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.65828	100.00000	9.63488			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.06710	100.00000	13.03818			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.10761	100.00000	16.05732			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.74964	100.00000	9.71920			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	33.47261	100.00000	33.36811			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.39234	100.00000	21.34500			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.43269	100.00000	9.40984			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.91097	100.00000	40.81187			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	46.83129	100.00000	46.72820			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.71287	100.00000	20.66268			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.35857	100.00000	26.30024			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.94993	100.00000	13.91906			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.06481	100.00000	31.98713			0.00	0	6,000,000.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.36388	100.00000	16.32423			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	58.90628	100.00000	58.76358			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.11738	100.00000	17.07591			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.08769	100.00000	17.04629			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.95720	100.00000	12.92581			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.99862	100.00000	16.95744			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.18764	100.00000	13.15568			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.25148	100.00000	16.21211			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.25148	100.00000	16.21211			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.39880	100.00000	14.36393			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.80293	100.00000	14.76707			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.87892	100.00000	15.84045			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.11738	100.00000	17.07591			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.33335	100.00000	15.29620			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.40981	8.00000	100.38819			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.65012	100.00000	12.61947			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.65012	100.00000	12.61947			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.65012	100.00000	12.61947			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.67215	100.00000	22.61722			0.00	0	3,000,000.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	57.37323	100.00000	57.23424			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.05902	100.00000	15.02254			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.27163	100.00000	14.22608			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.96931	100.00000	14.92154			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.39483	100.00000	19.34785			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.35800	100.00000	2.35229			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.50912	100.00000	1.50546			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.57267	100.00000	4.56402			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.57146	100.00000	19.52405			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.81223	100.00000	17.76908			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.99521	100.00000	10.96857			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.99521	100.00000	10.96857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.29373	100.00000	13.26152			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.51878	100.00000	11.49089			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	23.66942	100.00000	23.61209			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	16.49887	100.00000	16.45891			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.56500	100.00000	3.55715			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.52001	100.00000	8.50385			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.51356	100.00000	9.49551			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.95621	100.00000	9.93418			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	33.10874	100.00000	33.02853			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	57.29717	100.00000	57.15836			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	31.24985	100.00000	31.17416			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	30.22432	100.00000	30.15110			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	57.90231	100.00000	57.76203			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	45.17662	100.00000	45.06719			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	57.49077	100.00000	57.35149			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	8.39179	100.00000	8.37147			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	21.08308	100.00000	21.03201			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	69.97834	100.00000	104.68070			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	9.57066	100.00000	9.54723			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	9.61902	100.00000	9.59546			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	9.76409	100.00000	9.74017			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	10.24764	100.00000	10.22253			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	10.73118	100.00000	10.70490			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.08512	100.00000	12.05553			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	10.76785	100.00000	10.74149			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	11.18412	100.00000	11.15673			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	11.36252	100.00000	11.33470			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	11.42199	100.00000	11.39402			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	12.13559	100.00000	12.10587			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	13.08706	100.00000	13.05500			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On	15/03/2017			100.00000	8.78429	100.00000	8.76300			0.00	0	0.00
BG42A2	On	15/03/2017			100.00000	9.37295	100.00000	9.35025			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.53351	100.00000	9.51041			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	106.00299	8.00000	105.97950		8,000,000,000.00		1,000,000	500,000.00
BG42B	On	15/03/2017			100.00000	10.01514	100.00000	9.99088			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.87140	100.00000	10.84505			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
BID01	On	06/08/2014			100.00000	31.72711	100.00000	31.65650			0.00	0	3,600,000.00
BIDC14	On	26/10/2012			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	28.85375	1,000.00000	28.62745			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	13.02214	100.00000	12.99060			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.29810	100.00000	7.28042			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.27886	100.00000	8.25881			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	13.04395	100.00000	13.01235			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	13.40378	100.00000	13.37131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.05804	100.00000	14.02398			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.78407	100.00000	16.74342			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.66350	100.00000	15.62555			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	59.33474	100.00000	59.19100			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	57.34639	100.00000	57.20747			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	74.39399	100.00000	74.24726			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	40.33245	100.00000	40.20652			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.22002	100.00000	7.20253			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	98.56884	100.00000	98.31148			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.04336	100.00000	28.97943			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.39778	100.00000	19.35508			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.59068	100.00000	14.55495			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	32.44701	100.00000	32.36841			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.49301	100.00000	16.45671			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.81073	8.00000	61.79756			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.97049	100.00000	13.93665			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.88939	8.00000	59.87649			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.57303	100.00000	17.51816			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On	18/05/2017	Spot Bond			100.00000	12.62235	100.00000	12.59456			0.00	0	4,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.32777	100.00000	13.29827			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.61301	100.00000	12.58509			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.73464	100.00000	14.70221			0.00	0	29,467,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.22882	100.00000	14.19434			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.45047	12.05000	100.42897			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	66.35731	100.00000	66.19655			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	27.88959	100.00000	27.82129			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	21.24307	100.00000	21.19105			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	93.16456	100.00000	92.92929			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.72991	100.00000	20.66519			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	86.71267	100.00000	86.51195			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	60.82109	100.00000	60.67374			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.98279	100.00000	32.90289			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	58.88391	100.00000	58.74126			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113 On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	58.88391	100.00000	58.74126			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	58.88391	100.00000	58.74126			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	43.39598	100.00000	43.29086			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	58.91009	100.00000	58.76737			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	58.64831	100.00000	58.50623			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	58.43888	100.00000	58.29731			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	63.04985	100.00000	62.89711			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	76.70002	100.00000	76.70001			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.58497	100.00000	20.53510			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	57.36168	100.00000	57.22273			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	76.71252	100.00000	76.71252			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.43194	100.00000	20.38244			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.27718	100.00000	40.17961			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.02472	100.00000	39.92776			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.24081	100.00000	21.18935			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	43.54113	100.00000	43.43566			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	43.28576	100.00000	43.18089			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138 On	31/08/2013	Spot Bond			100.00000	44.07744	100.00000	43.97066			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	58.96244	100.00000	58.81960			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	58.77920	100.00000	58.63681			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	40.52964	100.00000	40.43145			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	51.70190	100.00000	51.58810			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.33514	13.64000	103.29789			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	47.99941	100.00000	47.89376			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	45.50255	100.00000	45.39232			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	92.56222	100.00000	92.33424			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.63934	100.00000	30.56511			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	41.71980	100.00000	41.61873			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	41.71980	100.00000	41.61873			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	54.89904	100.00000	66.56537			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.82983	100.00000	18.78422			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	94.83069	100.00000	94.59123			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.91297	100.00000	13.87927			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.72033	100.00000	13.68710			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.76823	100.00000	37.67673			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.80652	100.00000	13.77307			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.77302	100.00000	37.68152			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	92.28963	100.00000	92.06232			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	57.13306	100.00000	56.99464			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	57.48054	100.00000	57.34130			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	57.25570	100.00000	57.11699			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	57.25570	100.00000	57.11699			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.09853	100.00000	28.05037			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.27948	100.00000	11.25215			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66708	100.00000	66.66707			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66708	100.00000	66.66707			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.87408	100.00000	13.84046			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.58236	100.00000	10.55907			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.87408	100.00000	13.84046			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.79537	100.00000	10.76922			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.04251	100.00000	34.95762			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	36.57445	100.00000	36.48585			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	96.80816	100.00000	96.56370			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	94.83840	100.00000	94.59890			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.11314	2.76000	101.10553			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.46837	100.00000	13.43575			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.62783	2.76000	106.60585			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.15129	8.25000	103.12876			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	36.58731	100.00000	36.49867			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.87408	100.00000	13.84046			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.87408	100.00000	13.84046			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.59392	100.00000	4.58321			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.13392	2.40000	111.11214			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.09855	100.00000	14.06440			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	58.43724	100.00000	58.29567			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	58.75302	100.00000	58.61069			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	59.50172	100.00000	59.35757			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	42.73685	100.00000	42.63333			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	19.61771	100.00000	19.57019			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	19.69697	100.00000	19.64925			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	102.14271	8.52000	102.11943			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	19.89486	100.00000	19.84667			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	19.80659	100.00000	19.75861			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	10.03043	100.00000	10.00586			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	10.03043	100.00000	10.00586			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	102.10296	8.64500	102.07936			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	102.10296	8.64500	102.07936			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	36.15819	100.00000	36.07060			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	37.87464	100.00000	37.78288			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	12.07997	100.00000	12.05324			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.80560	100.00000	10.77942			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.70749	100.00000	11.67912			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	59.12290	100.00000	58.97968			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	59.14415	100.00000	59.00087			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On	17/01/2015	Spot Bond			100.00000	19.46824	100.00000	19.42108			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.46824	100.00000	19.42108			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.48137	100.00000	38.40519			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.69588	100.00000	65.53673			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	55.24845	100.00000	66.82250			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	55.24845	100.00000	66.82250			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.41066	100.00000	15.38015			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.90387	100.00000	9.87987			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	63.62817	100.00000	63.47403			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.75644	100.00000	10.73515			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.25300	100.00000	17.21121			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.17458	100.00000	10.14993			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.73325	9.35000	103.70721			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.73325	9.35000	103.70721			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.21121	100.00000	17.16951			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.23209	100.00000	17.19035			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.97272	100.00000	14.93645			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.91627	100.00000	14.88014			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On	14/03/2015			100.00000	16.17233	100.00000	16.13315			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.65661	100.00000	14.62110			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	15.77607	100.00000	15.73785			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	15.77607	100.00000	15.73785			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	15.77607	100.00000	15.73785			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	15.77607	100.00000	15.73785			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	15.77607	100.00000	15.73785			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	15.95004	100.00000	15.91141			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.24083	100.00000	9.21844			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.24083	100.00000	9.21844			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.24083	100.00000	9.21844			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.24083	100.00000	9.21844			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.24083	100.00000	9.21844			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.29294	100.00000	9.27042			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.98893	9.65000	102.96256			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	30.43585	100.00000	30.36212			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	22.49279	100.00000	22.43830			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	56.12914	100.00000	55.95389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	28.36962	100.00000	28.30090			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	28.36962	100.00000	28.30090			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.17436	100.00000	10.14259			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.22147	100.00000	11.19429			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	14.06954	100.00000	14.03545			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.80758	100.00000	12.77656			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.42388	100.00000	9.40105			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.37101	100.00000	9.34830			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.42388	100.00000	9.40105			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.14104	100.00000	9.11251			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.53319	100.00000	10.50031			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.50031	100.00000	10.46752			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.40273	100.00000	9.37994			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.17013	100.00000	19.12369			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.43841	100.00000	11.40270			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.62344	100.00000	17.56842			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.28747	100.00000	9.25847			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	6.03557	100.00000	6.01469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	21.74782	100.00000	21.69942			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.74782	100.00000	21.69942			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	58.78768	100.00000	58.65758			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	60.02721	100.00000	59.88179			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	60.00019	100.00000	59.85484			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	93.69928	100.00000	93.48076			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	88.93656	100.00000	88.72809			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	59.98669	100.00000	59.84137			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	61.76407	100.00000	61.62811			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	66.14735	100.00000	65.98534			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	66.14735	100.00000	65.98534			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.24532	100.00000	7.22777			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	58.66188	100.00000	58.53205			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	58.67515	100.00000	58.54529			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	60.00019	100.00000	59.85484			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	60.00019	100.00000	59.85484			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.41851	100.00000	14.38358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	60.87039	100.00000	60.73567			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.95621	100.00000	9.93418			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	0.00199	100.00000	0.00198			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	87.02010	100.00000	86.81725			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	87.05989	100.00000	86.85695			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	87.04283	100.00000	86.83994			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	120.75051	100.00000	120.45324			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	87.07979	100.00000	86.87681			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.18903	100.00000	10.16434			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.18903	100.00000	10.16434			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.91046	100.00000	10.88403			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.33367	100.00000	10.30864			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.63536	100.00000	9.61201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On	10/07/2013	Spot Bond			100.00000	55.55950	100.00000	55.38605			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.74109	100.00000	9.71750			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.73347	100.00000	18.69223			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	60.02729	100.00000	59.89443			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.69478	100.00000	10.67111			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.46772	100.00000	13.43791			0.00	0	300,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.52077	100.00000	17.48200			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	14.05957	100.00000	14.02863			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	74.78505	100.00000	74.64316			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.40268	5.86800	102.38668			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.99042	7.17500	100.97091			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.85272	100.00000	9.82886			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	17.04469	100.00000	17.00340			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	89.87907	100.00000	89.66456			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	86.14544	100.00000	85.94831			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	86.30346	100.00000	86.10596			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond			100.00000	62.99473	100.00000	62.85493			0.00	0	0.00
DENG29 On	01/08/2012	Spot Bond			100.00000	99.47360	100.00000	99.21114			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG30On	01/08/2012	Spot Bond				100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	60.44113	100.00000	60.30700			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	85.45811	100.00000	85.26433			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	86.10358	100.00000	85.90655			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	86.10358	100.00000	85.90655			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	86.09940	100.00000	85.90238			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	85.34785	100.00000	85.15388			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.02979	100,000.00000	0.02784			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	9.42057	100.00000	9.37914			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	50.70651	100.00000	50.59367			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.74970	100.00000	19.70599			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.78573	100.00000	13.75505			4,800,000,000.00	48,000	240,853,719.00
DV23 On	27/02/2023	Spot Bond				100.00000	13.76828	100.00000	13.73763			505,600,000,000.00	5,056,000	280,025,820.00
DVF12 On	13/10/2012	Spot Bond				100.00000	82.28181	100.00000	82.09977			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.79986	100.00000	19.75581			2,235,000,000,000.00	22,350,000	16,000,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	15.50048	100.00000	15.46293			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond				100.00000	100.03004	100.00000	99.76541			40,491,600,000.00	404,916	202,458.00
EL15 On	29/06/2015	Spot Bond				100.00000	14.00762	100.00000	13.97478			0.00	0	80,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/05/2028	Spot Bond			2.55000	102.42868	2.55000	102.40818			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.65903	100.00000	15.62418			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.35647	100.00000	14.32486			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.51655	8.00000	117.49151			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.04970	100.00000	14.01566			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	68.69002	100.00000	68.69001			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	89.29928	100.00000	89.08767			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	89.28845	100.00000	89.07687			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.02101	100.00000	24.96266			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.39698	100.00000	21.34988			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.56990	100.00000	16.52975			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.25516	100.00000	11.21964			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	94.47960	100.00000	94.24222			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.80831	100.00000	23.75064			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	94.75768	100.00000	94.51960			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.15264	100.00000	23.09656			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	94.87356	100.00000	94.63517			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.95962	100.00000	23.90158			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	43.38699	100.00000	43.28188			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.59785	100.00000	22.54310			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.22262	100.00000	14.18816			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	43.41049	100.00000	43.30532			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.98022	100.00000	17.94065		15,349,200,000,000.00	153,492,000	120,748,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	102.24846	9.25000	102.22321		18,934,750,000.00	2,047,000	689,506,362.00	
ES23	On	25/01/2023	Spot Bond			10.00000	99.83929	10.00000	99.81252		660,000,000.00	66,000	291,007,643.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.29810	7.85000	102.27658		706,500,000.00	90,000	51,910,320.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.55300	7.50000	102.53248		75,667,500,000.00	10,089,000	643,141,261.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	88.43091	100.00000	88.22333			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.35925	100.00000	12.32931			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.02699	100.00000	11.99786			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	44.12927	100.00000	44.02237			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	44.32605	100.00000	44.21868			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.47478	8.37500	101.45192			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	45.30997	100.00000	45.20020			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.69893	100.00000	27.63796			0.00	0	5,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	9.54426	100.00000	9.52315			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	97.07195	100.00000	96.82046			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	89.62279	100.00000	89.40837			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.54889	100.00000	10.52333			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.40937	100.00000	8.38899			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	11.00147	100.00000	10.97453			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.24914	100.00000	13.21982			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.57391	100.00000	9.55071			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	36.48468	100.00000	36.39958			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	50.15614	100.00000	50.04574			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.47664	100.00000	4.46609			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225		480,000,000,000.00	4,800,000	2,400,000.00	
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.31786	100.00000	3.31052			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.78647	100.00000	3.77808			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.30307	100.00000	0.30250			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02016	100.00000	0.02013			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01859	100.00000	0.01855			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	31.09141	100.00000	31.02260			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	66.98830	100.00000	66.82424			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.43081	100.00000	14.39585			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.41246	100.00000	34.34433			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.01616	100.00000	29.95673			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	14.06954	100.00000	14.03545			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	14.06954	100.00000	14.03545			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.04234	100.00000	11.01559			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.85503	100.00000	13.82147			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	11.16860	100.00000	11.14154			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	62.26731	100.00000	62.11646			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.32462	100.00000	14.28991			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	94.28401	100.00000	94.04711			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.79397	100.00000	9.77025			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.66105	100.00000	10.63522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114 On	20/06/2014	Spot Bond			100.00000	30.97849	100.00000	30.90344			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.33613	100.00000	8.30691			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.43484	100.00000	1.42922			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.16745	100.00000	14.13313			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.63461	100.00000	10.60884			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.64369	100.00000	12.61306			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.54248	100.00000	13.50968			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.17993	100.00000	10.15526			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.42767	100.00000	11.39998			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.80080	100.00000	14.76495			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.67053	100.00000	1.66501			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	0.92845	100.00000	0.92308			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On	20/09/2017			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.05608	100.00000	1.05214			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.03896	100.00000	1.03481			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	1.02765	100.00000	1.02337		1,400,000,000,000.00	14,000,000	7,000,000.00	
FRC136	On	20/09/2017			100.00000	1.02765	100.00000	1.02337			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	1.02765	100.00000	1.02337			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	1.02765	100.00000	1.02337			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	1.02765	100.00000	1.02337			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	1.02765	100.00000	1.02337			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	1.01545	100.00000	1.01104		700,000,000,000.00	7,000,000	7,000,000.00	
FRC17	On	03/06/2014			100.00000	31.60234	100.00000	31.53240			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.46980	100.00000	23.41233			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.50292	100.00000	17.46052			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.41485	100.00000	14.37992			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	47.26006	100.00000	47.14432			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.53779	6.90500	100.51915			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.67198	100.00000	9.64855			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00000	55.62888	100.00000	55.49412			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.56204	100.00000	28.49285			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.57698	100.00000	10.55107			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.74119	5.87500	102.72485			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.39287	100.00000	11.36527			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.48726	100.00000	11.45943			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.61388	100.00000	6.59916			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.18827	100.00000	22.14628			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.05908	100.00000	6.04560			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.28280	100.00000	7.26660			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	87.04568	100.00000	86.84277			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.27331	100.00000	11.25197			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	87.16946	100.00000	86.96768			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.81264	100.00000	11.78372			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.88113	100.00000	16.84023			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.08020	100.00000	17.03882			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.39332	100.00000	15.35603			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.02540	4.73000	104.99821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	87.58144	100.00000	87.37871			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.60287	100.00000	15.56507			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.17637	100.00000	10.15171			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.32995	100.00000	11.30250			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.84967	100.00000	24.78946			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.88204	100.00000	12.85084			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.48353	100.00000	12.45329			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	86.75963	100.00000	86.55879			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	86.74895	100.00000	86.54815			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	59.73770	100.00000	59.61943			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	59.74370	100.00000	59.62542			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	59.76773	100.00000	59.64940			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	58.30800	100.00000	58.16674			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.88819	100.00000	10.86663			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.29715	100.00000	15.26686			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.87674	100.00000	10.85521			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.30758	100.00000	19.26936			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.87606	100.00000	15.84463			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			100.00000	14.52113	100.00000	14.48595			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	44.56808	100.00000	44.46011			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	47.78089	100.00000	47.66515			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	44.67368	100.00000	44.56546			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	47.89462	100.00000	47.77859			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	44.93364	100.00000	44.82478			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.01487	100.00000	44.90582			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	45.86783	100.00000	45.75671			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	46.91575	100.00000	46.80209			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	47.57375	100.00000	47.45850			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.16572	100.00000	20.11869			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.96902	100.00000	41.86736			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.19500	100.00000	23.13819			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.46809	100.00000	16.41668			0.00	0	6,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	11.36890	100.00000	11.34105			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.94519	100.00000	9.91414			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.78493	100.00000	8.76365			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28782	100.00000	0.28692			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	4.05889	100.00000	4.04986			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.98914	100.00000	8.96711			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.36887	100.00000	4.35858			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	10.92822	100.00000	10.25340			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.76026	100.00000	9.73662			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	98.37837	100.00000	99.56528			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	46.33493	100.00000	46.22268			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.89824	100.00000	8.87669			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.15764	100.00000	40.06035			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	104.01383	2.00000	103.99450			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	56.47640	100.00000	56.33958			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	57.81220	100.00000	57.67216			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	60.55544	100.00000	60.36638			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.92839	100.00000	0.92473			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On	31/05/2017	Spot Bond			100.00000	12.15913	100.00000	12.12117			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.37757	100.00000	60.18907			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.62708	100.00000	59.44092			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.69928	100.00000	8.65901			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.08428	100.00000	10.05279			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.16078	100.00000	19.10096			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.59287	100.00000	29.49842			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.70517	100.00000	17.64989			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.97572	100.00000	27.91414			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.17382	100.00000	22.12501			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.14657	9.00000	99.11997			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.81375	8.00000	104.78869			0.00	0	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.84198	100.00000	13.81135			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.04967	9.00000	101.03343			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.72408	100.00000	11.69814			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.23997	100.00000	13.21050			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.89614	100.00000	9.87423			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.39197	100.00000	13.35953			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	16.98586	100.00000	16.93283			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.53831	9.48500	102.51236			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	68.14747	100.00000	67.99582			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	69.18318	100.00000	69.05192			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	99.90904	100.00000	99.64403			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	92.75056	100.00000	92.52210			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	91.01945	100.00000	90.79746			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	91.03433	100.00000	90.81229			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	91.12952	100.00000	90.90726			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	93.88969	100.00000	93.65439			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	25/10/2012	Spot Bond			100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.36791	100.00000	7.35006			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.19067	100.00000	9.16840			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	93.80879	100.00000	93.57368			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	93.94749	100.00000	93.71203			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	94.00528	100.00000	93.76968			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	94.21331	100.00000	93.97719			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.64836	100.00000	21.59592			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.99393	100.00000	11.96487			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.25468	100.00000	12.24879			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.97677	100.00000	9.95260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	16.69374	100.00000	16.65285			0.00	0	8,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.31602	100.00000	10.29102			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	76.52000	100.00000	99.72677				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	76.52000	100.00000	99.72677				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	70.14334	100.00000	104.92753				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	55.14500	100.00000	109.98866				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	54.63064	100.00000	45.00003				0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.19888	100.00000	13.57178				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.57917	100.00000	17.15423				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	76.58000	100.00000	99.72677				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	54.75264	100.00000	45.14726				0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.51882	100.00000	13.89693				0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.89911	100.00000	17.56666				0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	76.65750	100.00000	99.72678				0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	54.97224	100.00000	45.41230				0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.93016	100.00000	14.31499				0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.31045	100.00000	18.09693				0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	76.93250	100.00000	99.72677				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3On	19/07/2013	Spot Bond				100.00000	55.26504	100.00000	45.76567			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.43292	100.00000	14.82593			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	77.27000	100.00000	99.72677			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	77.77000	100.00000	99.72677			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.37298	100.00000	14.34098			0.00	0	35,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.04563	100.00000	6.03225		418,800,000,000.00	4,188,000	100,094,000.00	
HWAY24On	07/12/2024	Spot Bond				100.00000	6.04050	100.00000	6.02713			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.50898	100.00000	13.47892			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.50898	100.00000	13.47892			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.75268	2.00000	100.70233			0.00	0	55,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.82194	2.25000	100.76694			0.00	0	360,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.16263	2.50000	100.14230		397,500,000,000.00	159,000,000	385,000,000.00	
IBC01	On 16/03/2015	Spot Bond				100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	96.24647	100.00000	95.99968			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	88.16739	100.00000	87.96042			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	89.38163	100.00000	89.16881			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	24.21117	100.00000	24.15788			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	59.82144	100.00000	59.67652			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	16.99091	100.00000	16.94976			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.11332	100.00000	16.07429			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	57.50331	100.00000	57.36400			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	40.93347	100.00000	40.83431			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.64878	100.00000	28.57938			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.34343	100.00000	35.26564			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.21423	100.00000	17.17635			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.10287	100.00000	14.07182			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.32758	100.00000	32.25604			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.00560	100.00000	30.92966			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.34185	100.00000	22.28773			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.41172	1.75000	106.39266			7,000,000,000.00	4,000,000	2,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.44183	8.27000	103.41880			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	23.06530	100.00000	23.00943			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.96157	100.00000	10.93501			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.90335	100.00000	4.89243			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	4.05889	100.00000	4.04986			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.75162	100.00000	16.69931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.00000	10.10370	100.00000	10.07216			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.56363	8.76500	102.53960			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.71371	100.00000	17.65840			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.70601	100.00000	10.67259			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	57.81835	100.00000	57.69109			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.32025	100.00000	16.28413			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.32025	100.00000	16.28413			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.33326	5.00000	102.31938			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.77500	100.00000	3.76178			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	3.77500	100.00000	3.76178			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.30624	100.00000	20.26131			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.18222	100.00000	21.13090			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.18222	100.00000	21.13090			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.26910	100.00000	10.23704			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.93911	100.00000	7.91987			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.30563	100.00000	22.25654			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	56.93333	100.00000	56.80801			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.86645	100.00000	14.83044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN163U	On	04/10/2012	Spot Bond			100.00000	84.95127	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
IN164U	On	11/10/2012	Spot Bond			100.00000	83.62687	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
IN165U	On	18/10/2012	Spot Bond			100.00000	82.34312	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
IND132	On	10/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			800,000,000,000.00	8,000,000	4,000,000.00
IND232	On	07/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
IND239	On	25/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321		1,200,000,000,000.00	12,000,000	12,000,000	12,000,000.00
IND242	On	16/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	63.84841	100.00000	63.69374			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.51970	100.00000	14.48451			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.87892	100.00000	15.84045			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.80293	100.00000	14.76707			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	78.24965	100.00000	78.09157			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	89.36545	100.00000	89.15217			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.13058	100.00000	9.10846			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.36532	100.00000	24.30630			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.99386	100.00000	9.96965			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	89.71377	100.00000	89.49812			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	88.82538	100.00000	88.61389			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	87.54274	100.00000	87.33724			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.70137	100.00000	83.44773			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.18172	6.50000	100.16999			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	55.84862	100.00000	55.67426			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	88.03581	100.00000	87.83012			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	95.58728	100.00000	95.34467			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	53.92351	100.00000	53.75515			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.66258	100.00000	84.40367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	85.02356	100.00000	84.76747			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	84.79380	100.00000	84.53916			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.88655	100.00000	11.84591			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	98.42185	100.00000	98.16352			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	66.03016	100.00000	65.87020			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.11132	100.00000	45.00204			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.11132	100.00000	45.00204			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	37.96802	100.00000	37.87941			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.32057	100.00000	34.23743			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	99.76829	100.00000	99.50365			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.64948	100.00000	22.59462			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.66434	100.00000	23.60702			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	42.60207	100.00000	42.49886			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.42462	100.00000	16.37334			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.84445	100.00000	11.80747			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.95942	100.00000	9.92832			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.30863	8.80000	102.28456			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	34.56757	100.00000	34.49148			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.32740	100.00000	13.29512			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.88328	100.00000	13.85272			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.00976	100.00000	23.95160			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.32550	100.00000	17.28353			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.53262	100.00000	19.48939			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.75910	100.00000	9.73546			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.29431	100.00000	9.27179			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.28376	2.75000	101.27616			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.26688	2.60000	103.24596			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.88979	100.00000	9.85892			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	0.03115	100.00000	0.03102			40,000,000,000.00	400,000	200,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	64.33116	100.00000	64.18877			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	57.19437	100.00000	57.05582			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.17592	100.00000	17.13812			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.97175	100.00000	11.94275			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.93279	2.60000	101.90889			0.00	0	0.00
IVA131	On	04/08/2012	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
IVA133	On	18/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244		1,000,000,000,000.00	10,000,000	5,000,000.00	
IVA235	On	30/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111		1,300,000,000,000.00	13,000,000	13,000,000	13,000,000.00
IVA242	On	18/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	56.72708	100.00000	56.58966			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.04124	100.00000	9.01934			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	32.47148	100.00000	32.39196			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	70.20600	100.00000	69.93804			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	68.50385	100.00000	68.33790			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	68.10094	100.00000	67.93597			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	74.47810	100.00000	74.31237			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	70.19227	100.00000	70.03860			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	71.12821	100.00000	70.96992			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	61.57879	100.00000	61.44250			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	101.49282	100.00000	101.22433			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.10292	100.00000	16.06748			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.53893	100.00000	44.42985			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.80506	100.00000	15.76678			0.00	0	8,000,000.00
LGL1	On	12/09/2012			100.00000	90.78506	100.00000	90.56942		20,000,000,000.00		200,000	5,800,000.00
MAQ007	On	27/01/2013			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	55.25933	100.00000	55.13775			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	27.02124	100.00000	26.97569			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	94.29783	100.00000	94.05970			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	61.92519	100.00000	61.77517			1,200,000,000,000.00	12,000,000	4,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	29.83405	100.00000	29.76177			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	83.63793	100.00000	83.44956			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.78576	100.00000	19.73783			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	15.94784	100.00000	15.92491			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	66.67580	100.00000	66.51250			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	66.89903	100.00000	66.73518			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.88116	100.00000	32.80062			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	82.38701	100.00000	82.20474			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	92.83417	100.00000	92.60438			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.67641	100.00000	30.60128			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	63.44818	100.00000	63.29448			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.71804	100.00000	30.64364			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.76093	100.00000	26.69610			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.60767	100.00000	17.56501			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.75656	100.00000	3.74746			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.17130	100.00000	9.14908			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	102.03504	8.00000	102.01318			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	88.21259	100.00000	88.00503			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.86924	100.00000	21.81626			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.12394	100.00000	24.07054			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.17872	100.00000	24.12521			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.07069	100.00000	12.04397			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.01483	100.00000	7.99718			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.88564	100.00000	7.86829			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.44224	8.59000	102.41870			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.34789	9.34000	100.32300			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.37229	10.01000	100.34564			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.85940	100.00000	22.80881			0.00	0	100,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.54930	100.00000	12.51889			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.68397	100.00000	7.66536			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.14593	100.00000	11.11893			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.28941	100.00000	18.24915			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.69132	100.00000	16.63920			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.15769	8.78500	101.13393			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	61.48100	100.00000	61.33206			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.05570	8.00000	101.03404			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.30199	100.00000	28.23969			0.00	0	2,900,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.54790	100.00000	17.50928			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.84405	100.00000	11.81798			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	42.11536	100.00000	42.02215			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07439	100.00000	0.07421			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07439	100.00000	0.07421			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.07638	100.00000	7.05923			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.16434	100.00000	7.14699			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.25230	100.00000	7.23473			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.32268	100.00000	7.30494			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.43996	100.00000	7.42194			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.49860	100.00000	7.48044			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.56897	100.00000	7.55065		1,200,000,000,000.00	12,000,000	4,000,000.00	
N4A402	On	14/08/2020	Spot Bond			100.00000	7.74491	100.00000	7.72615			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	7.86219	100.00000	7.84315			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.99121	100.00000	7.97184			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	8.10849	100.00000	8.08885			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	8.16714	100.00000	8.14735			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.87085	100.00000	8.84937			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.69186	100.00000	9.66837			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07439	100.00000	0.07421			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07439	100.00000	0.07421			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.93218	100.00000	30.85642			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	23.39158	100.00000	23.33429		1,500,000,000,000.00	15,000,000	11,000,000.00	
NBK12B	On	20/02/2015			100.00000	16.91370	100.00000	16.87273			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.50969	100.00000	9.48665			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	89.60152	100.00000	89.38716			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	20.83709	100.00000	20.79122		1,000,000,000,000.00	10,000,000	13,500,000.00	
NBK2B	On	15/09/2015			100.00000	13.96984	100.00000	13.93599			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.50593	100.00000	15.47181			0.00	0	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.02016	100.00000	0.02013			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	54.64528	100.00000	66.37863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.54305	100.00000	21.49538			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.29029	100.00000	17.23805			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.82138	100.00000	7.82501			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.27554	100.00000	34.20008			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.87063	100.00000	27.80312			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.72647	100.00000	16.68966			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.79179	100.00000	10.76564			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	68.49562	100.00000	68.33505		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	65.44269	100.00000	65.28241			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	60.78367	100.00000	60.63643			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	99.55795	100.00000	99.29387			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.17611	100.00000	23.13226			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.55978	100.00000	38.48682			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.10438	100.00000	22.06256			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.96278	100.00000	20.92311			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	17.72826	100.00000	17.68530			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	59.85347	100.00000	59.70847			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	58.00601	100.00000	57.86548			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	57.82937	100.00000	57.68927			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	57.82937	100.00000	57.68927			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	57.82937	100.00000	57.68927			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.56181	100.00000	16.52170			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.01949	100.00000	15.98068			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.69319	100.00000	15.67819			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.27576	100.00000	17.23391			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.69833	100.00000	9.67998			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.60181	100.00000	13.56885			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.55250	100.00000	9.53442			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.14488	100.00000	11.11759			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	11.75722	100.00000	11.72843			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.85277	100.00000	12.82130			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.27932	100.00000	11.25200			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	86.55622	100.00000	86.42347			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	42.07824	100.00000	41.97630			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.11304	100.00000	29.05541			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	29.01895	100.00000	28.96149			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.38596	100.00000	9.34423			0.00	0	0.00
NED10	On	15/08/2012			100.00000	94.98225	100.00000	94.74057			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.73308	100.00000	20.68745			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	87.95092	100.00000	87.74446			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	74.84279	100.00000	74.69717			0.00	0	0.00
NED6	On	20/09/2013			100.00000	47.72379	100.00000	47.61874			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.58452	100.00000	38.49865			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.65639	100.00000	7.63785			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.67560	100.00000	17.63669			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.33427	100.00000	12.30439			0.00	0	0.00
NET41	On	16/02/2013			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
NET44	On	16/08/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.89440	100.00000	8.87356			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	14.00612	100.00000	13.97495			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.11334	100.00000	12.08400			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	101.07231	6.82500	101.05373			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	101.03472	6.58500	101.01679			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.00000	62.38285	100.00000	62.23173			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	16.47636	100.00000	16.42491			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.34333	100.00000	12.31342			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.08798	6.92500	101.06912			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	62.58507	100.00000	62.43346			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.65387	100.00000	16.60188			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.57331	100.00000	12.54285			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.15061	7.32500	101.13066			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	62.85469	100.00000	62.70243			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.98087	100.00000	16.92786			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	93.08134	100.00000	92.85038			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	62.87997	100.00000	62.72764			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	93.21865	100.00000	92.98734			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	63.10465	100.00000	62.95178			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	93.28731	100.00000	93.05583			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	63.38552	100.00000	63.23196			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	63.75063	100.00000	63.59619			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.26198	100.00000	10.23712			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.28989	8.21500	101.26751			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			100.00000	49.31988	100.00000	49.20485			0.00	0	30,000,000.00
NRA014On	30/04/2014	Spot Bond			100.00000	34.32932	100.00000	34.25376			0.00	0	122,800,000.00
NRA018On	30/11/2018	Spot Bond			100.00000	14.15741	100.00000	14.12608			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			100.00000	14.63257	100.00000	14.60037			0.00	0	0.00
NRA023On	31/05/2023	Spot Bond			100.00000	6.87515	100.00000	6.85903			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			100.00000	13.65498	100.00000	13.62476			0.00	0	5,300,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	54.70705	100.00000	54.57452			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	26.65106	100.00000	26.58649			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	26.50846	100.00000	26.44424			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.88346	100.00000	10.85709			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	18.14285	100.00000	18.09890			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.17587	100.00000	11.14880			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.22324	100.00000	11.19606			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.25166	100.00000	11.22441			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	11.93374	100.00000	11.90482			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	12.69159	100.00000	12.66084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			100.00000	17.42819	100.00000	17.38597			0.00	0	0.00
OML01	On	27/10/2015			100.00000	17.12784	100.00000	17.08994			0.00	0	93,600,000.00
OTCA03	On	31/07/2012			100.00000	99.42296	100.00000	99.15994			0.00	0	0.00
OTCA05	On	30/04/2013			100.00000	66.83004	100.00000	66.66813			0.00	0	0.00
OTCA06	On	30/04/2014			100.00000	33.21051	100.00000	33.13006			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	66.74116	100.00000	66.57948			0.00	0	0.00
OTCA08	On	30/04/2014			100.00000	32.97064	100.00000	32.89077			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	13.82391	100.00000	13.79042			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	99.17334	100.00000	98.91303			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	99.57281	100.00000	99.31147			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	16.95932	100.00000	16.91824			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.94329	100.00000	3.93373			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	59.55112	100.00000	59.36316			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	94.37268	100.00000	94.13615			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	28.63161	100.00000	28.56225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	74.56936	100.00000	74.42457			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	87.71206	100.00000	87.50666			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	58.83128	100.00000	58.68876			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	58.99027	100.00000	58.84737			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	40.53862	100.00000	40.44042			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	87.75526	100.00000	87.54974			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	28.77751	100.00000	28.70779			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	74.73091	100.00000	74.58580			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	59.25524	100.00000	59.11170			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	40.61163	100.00000	40.51325			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	87.83084	100.00000	87.62515			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	29.10364	100.00000	29.03313			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	59.73220	100.00000	59.58750			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	88.02521	100.00000	87.81906			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	29.46409	100.00000	29.39271			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	60.15616	100.00000	60.01043			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	30.95994	100.00000	30.88495			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	84.42287	100.00000	84.23101			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012	Spot Bond			100.00000	84.44367	100.00000	84.25175			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	84.52681	100.00000	84.33470			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	17.38313	100.00000	17.34486			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00187	100.00000	0.00187			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.73000	126.75659	5.80000	126.51049		152,084,246,850,210.00	541,753,377	19,414,218,921.00	
R158P	On	15/09/2015	Spot Bond			100.00000	7.72583	100.00000	7.70883			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.43370	100.00000	3.42615			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	53.42995	100.00000	53.31105			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.53000	126.65169	7.61000	125.80933		92,897,106,822,810.00	336,933,177	14,454,115,025.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00083	100.00000	0.00083			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.93672	80.10791	219.36361	79.66526		29,556,457,200,000.00	135,000,000	1,445,677,277.00	
R197	On	07/12/2023	Spot Bond			1.91000	259.20541	1.91000	259.15792		577,429,290,000.00	302,319,000	167,420,000.00	
R201	On	21/12/2014	Spot Bond			4.85500	109.46765	4.91000	109.32205		9,352,510,401,325.00	926,366,715	2,348,482,781.00	
R202	On	07/12/2033	Spot Bond			2.38000	189.15362	2.39500	188.67434		2,986,900,000,000.00	255,000,000	1,587,556,450.00	
R2023	On	28/02/2023	Spot Bond			8.00000	99.69038	8.00000	99.63453		8,843,600,000,000.00	105,450,000	1,663,652,148.00	
R203	On	15/09/2017	Spot Bond			6.19000	111.78942	6.27000	111.40385		25,301,090,642,060.00	087,413,674	6,518,428,213.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			6.50000	108.37924	6.58000	107.92689			19,139,920,234,500.00	944,603,113	4,977,739,257.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.36864	8.75000	101.29977			4,112,500,000,000.00	470,000,000	521,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.55352	100.00000	26.48920			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.91500	103.74919	4.96500	103.66267			25,293,050,869,720.00	146,093,768	3,540,483,387.00
R207	On	15/01/2020	Spot Bond			6.73000	103.09763	6.81500	102.57762			7,620,449,624,620.00	132,310,494	5,333,426,073.00
R208	On	31/03/2021	Spot Bond			6.86500	101.27105	6.95500	100.67463			43,821,224,689,715.00	383,281,091	8,313,248,135.00
R209	On	31/03/2036	Spot Bond			8.13500	82.19333	8.22000	81.43143			43,710,993,592,375.00	373,201,425	9,379,292,813.00
R210	On	31/03/2028	Spot Bond			2.37000	142.85721	2.37000	142.82927			1,029,054,000,000.00	434,200,000	372,300,000.00
R211	On	31/01/2017	Spot Bond			0.73000	121.33846	0.74000	121.26837			179,507,000,000.00	245,900,000	1,773,100,000.00
R212	On	31/01/2022	Spot Bond			1.89000	120.75184	1.89000	120.72976			2,188,982,880,000.00	158,192,000	974,016,000.00
R213	On	28/02/2031	Spot Bond			7.97500	93.29972	8.05500	92.56796			27,621,487,114,100.00	463,509,356	2,815,759,265.00
R214	On	28/02/2041	Spot Bond			6.50000	102.48530	6.50000	102.46758			13,644,598,500,000.00	099,169,000	5,724,418,881.00
R222C	On	15/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	58.66806	100.00000	58.53892			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.11204	100.00000	39.02595			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.07469	100.00000	26.01730			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.38313	100.00000	17.34486			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.58875	100.00000	11.56324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	7.72583	100.00000	7.70883			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.15056	100.00000	5.13922			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.43370	100.00000	3.42615			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.28903	100.00000	47.18437			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.52602	100.00000	31.45625			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.01735	100.00000	20.97083			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.01156	100.00000	13.98055			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.34104	100.00000	9.32037			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.22736	100.00000	6.21358			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.15157	100.00000	4.14239			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.76772	100.00000	2.76159			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.84514	100.00000	1.84106			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.23010	100.00000	1.22737			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.82006	100.00000	0.81825			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.54671	100.00000	0.54550			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36447	100.00000	0.36367			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24298	100.00000	0.24244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	0.16199	100.00000	0.16163			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10799	100.00000	0.10775			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07199	100.00000	0.07184			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04800	100.00000	0.04789			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03200	100.00000	0.03193			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02133	100.00000	0.02128			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01422	100.00000	0.01419			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00948	100.00000	0.00946			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00632	100.00000	0.00631			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00421	100.00000	0.00420			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00281	100.00000	0.00280			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00187	100.00000	0.00187			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00125	100.00000	0.00125			0.00	0	0.00
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	31.58015	100.00000	31.50365			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	55.44657	100.00000	55.32454			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On	15/07/2016			100.00000	12.58864	100.00000	12.58245			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	17.97928	100.00000	17.92316			0.00	0	0.00
RCSC07	On	06/09/2012			100.00000	90.27725	100.00000	90.05972			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	89.17428	100.00000	88.96247			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	61.10843	100.00000	60.91763			0.00	0	3,000,000.00
RCSC10	On	06/06/2013			100.00000	60.90071	100.00000	60.70635			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	15.69554	100.00000	15.65752			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	90.74306	100.00000	90.52440			0.00	0	0.00
RES010	On	21/09/2012			100.00000	87.56597	100.00000	87.36233			0.00	0	0.00
RES05	On	17/10/2012			100.00000	81.51533	100.00000	81.33657			0.00	0	0.00
RES06	On	18/10/2014			100.00000	19.65974	100.00000	19.61212			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.45395	5.87500	102.43793			0.00	0	0.00
RES09	On	14/08/2012			100.00000	96.08555	100.00000	95.84044			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	29.67600	100.00000	29.60412			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	62.97863	100.00000	62.82605			0.00	0	0.00
RP002	On	28/02/2013			100.00000	63.33586	100.00000	63.18242			0.00	0	0.00
RP004	On	25/11/2014			100.00000	26.04673	100.00000	25.98364			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.00000	13.89804	100.00000	13.87052			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	14.64636	100.00000	14.61087			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	16.68897	100.00000	16.64855			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	16.68897	100.00000	16.64855			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	45.03598	100.00000	44.83793		40,000,000,000,000.00	400,000,000	135,000,000.00	
RPG01	On	28/02/2014	Spot Bond			100.00000	30.98300	100.00000	30.90795			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.67533	100.00000	23.62846			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	99.95730	5.25000	99.94307			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.42594	100.00000	0.42492			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.31830	100.00000	2.31269			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	63.26693	100.00000	63.14030			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	103.11008	100.00000	102.83730			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.21745	100.00000	12.19042			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	93.67168	100.00000	93.43750			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.86554	100.00000	14.83283			0.00	0	32,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.28499	100.00000	11.25765			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.38044	8.00000	108.35721			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.54482	100.00000	7.52634			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.36329	100.00000	8.34304			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.87053	100.00000	19.82679			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.15343	100.00000	61.01808			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.36454	100.00000	11.33940			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.86555	5.75000	121.83067			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.07499	100.00000	41.98237			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	58.84439	100.00000	58.71417			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	61.08267	100.00000	60.94821			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.29045	100.00000	12.26339			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	24.50327	100.00000	24.44934			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.14118	100.00000	61.00586			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.47406	100.00000	8.45353			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.23521	100.00000	30.16197			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.41488	100.00000	22.36057			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.86558	100.00000	9.84168			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	57.33776	100.00000	57.19885			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.04335	100.00000	43.93666			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.93743	100.00000	12.90896			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.28354	100.00000	31.20776			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.73699	100.00000	10.71069			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.96057	100.00000	7.94128			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.81644	100.00000	0.81463			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.41624	100.00000	8.39585			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.84804	100.00000	10.82403			0.00	0	50,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.74707	10.05000	101.71995			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.27820	100.00000	8.25235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On	23/05/2015	Spot Bond			100.00000	16.80275	100.00000	16.76204			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	8.96002	100.00000	8.93205			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.75655	100.00000	7.73234			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.85554	8.00000	106.84026			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.25778	100.00000	9.23740			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.95004	100.00000	9.92813			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	65.14031	100.00000	64.99692			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.27488	100.00000	15.24125			0.00	0	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.18614	100.00000	56.05511			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.04563	100.00000	6.03225			0.00	0	2,500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.12037	100.00000	6.10675			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.95734	100.00000	10.93080			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.44537	100.00000	2.43944			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03912	100.00000	0.03901			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.18172	6.50000	100.16999			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.82597	100.00000	10.79974			0.00	0	72,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On	29/06/2013	Spot Bond			100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.59244	100.00000	16.55224			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.76710	8.75000	101.75112			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.33199	100.00000	51.21777			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.93574	100.00000	16.89805			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.11262	100.00000	51.99728			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.29045	100.00000	12.26339			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.27977	100.00000	22.22580			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.49330	100.00000	10.46788			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.81269	100.00000	13.77923			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.12384	100.00000	9.10173			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.78269	100.00000	13.75219			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.78987	100.00000	16.73687			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.03442	100.00000	10.01011			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.60557	100.00000	9.58230			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.24052	100.00000	8.21451			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.46367	100.00000	8.44184			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005 On	31/03/2021	Spot Bond			6.75000	101.67350	6.75000	101.65039			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	21.87227	100.00000	21.83792			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.07744	7.25000	100.05808			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	11.11443	100.00000	11.07972			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.80790	8.75000	98.75149			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	101.49159	13.50000	101.40324			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874 On	16/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	62.29882	100.00000	62.16056			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On	21/08/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	80.39648	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.48443	100.00000	22.43467			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.48595	100.00000	11.46053			0.00	0	7,000.00
T018	On	15/07/2014			100.00000	28.63089	100.00000	28.56787			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	34.22278	100.00000	34.14745			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	101.19266	6.27500	101.17554			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	55.21616	100.00000	55.08240			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	54.41843	100.00000	54.28660			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	12.59760	100.00000	12.56675			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On	28/07/2016	Spot Bond			8.00000	102.15813	8.00000	102.13612			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.74664	6.27000	100.72960			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.05415	100.00000	28.99663			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.16192	100.00000	44.02405			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	6.97177	100.00000	6.95000			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.17239	100.00000	7.15000			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.84727	100.00000	7.83000			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.60374	100.00000	7.58000			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.52662	100.00000	8.50000			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.33852	100.00000	12.30000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	81.27053	100.00000	81.09270			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.39381	100.00000	10.36863			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	81.21050	100.00000	81.03280			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	82.01694	100.00000	81.83747			0.00	0	20,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012	Spot Bond			100.00000	81.38059	100.00000	81.20252			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	81.60072	100.00000	81.42216			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.34537	100.00000	6.33000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	6.79647	100.00000	6.78000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.09720	100.00000	7.08000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	7.69865	100.00000	7.68000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.09962	100.00000	8.08000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	12.34991	100.00000	12.32000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.08915	100.00000	10.06471			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.09478	100.00000	12.06548			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.34545	100.00000	10.32039			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	6.96688	100.00000	6.95000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.06713	100.00000	7.05000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.11724	100.00000	7.10000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.19071	100.00000	10.16602			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.34545	100.00000	10.32039			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	10.87738	100.00000	10.85104			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.61845	100.00000	7.60000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On	18/07/2016	Spot Bond			100.00000	10.87738	100.00000	10.85104			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.65111	100.00000	11.62289			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.62088	100.00000	8.60000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.60276	100.00000	11.57465			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.47139	100.00000	15.43391			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.63060	100.00000	12.60000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.61647	100.00000	15.57863			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.10433	100.00000	39.00960			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.49418	100.00000	23.44219			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.38421	6.00000	102.36791			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.91146	100.00000	11.88524		440,000,000,000.00	4,400,000	1,024,300,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	13.91876	100.00000	13.88813		864,000,000,000.00	8,640,000	284,104,170.00	
TN23	On	06/11/2023	Spot Bond			100.00000	12.72221	100.00000	12.69421		4,400,000,000.00	44,000	150,648,268.00	
TN25	On	19/08/2025	Spot Bond			100.00000	13.30130	100.00000	13.27170			0.00	0	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.29364	100.00000	10.27097		200,000,000,000.00	2,000,000	23,800,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	99.67927	10.00000	99.65259			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.68724	9.75000	99.66123			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.69491	100.00000	9.66991			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.61688	100.00000	14.58471			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	78.39678	100.00000	78.23711			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	26.76036	100.00000	31.54175			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.06812	100.00000	11.84980			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.97347	100.00000	16.93236			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	14.94634	100.00000	14.91343			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	96.52868	100.00000	96.27989			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.75315	100.00000	44.64473			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	96.55840	100.00000	96.30953			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.78269	100.00000	44.67872			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	96.66537	100.00000	96.41624			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.23468	100.00000	45.12509			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.59436	100.00000	17.53942			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.99888	100.00000	11.96142			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.55011	100.00000	9.52029			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	92.69197	100.00000	92.46367			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.76779	100.00000	17.72867			2,400,000,000.00	24,000	63,027,170.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.83813	100.00000	14.80316			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.05168	100.00000	19.00974			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.86238	100.00000	11.83626			41,000,000,000.00	410,000	28,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.44227	100.00000	10.41928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	10.24806	100.00000	10.22550			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.16175	100.00000	10.13938		1,000,000,000,000.00	10,000,000	34,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	40.44717	100.00000	40.35862			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.02755	100.00000	32.95445			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.15452	100.00000	9.13437			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.20474	100.00000	25.14895			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.59768	100.00000	20.55234			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.16021	100.00000	7.14436			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.70262	100.00000	14.67025			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.13437	100.00000	9.11427			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29165	100.00000	0.29101			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.75030	100.00000	5.73942			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02315	100.00000	0.02311			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.75030	100.00000	5.73942			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.59133	100.00000	6.57882			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.59133	100.00000	6.57882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On	20/07/2016	Spot Bond			100.00000	6.23770	100.00000	6.22543			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.87989	100.00000	5.86832			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.52081	100.00000	5.50995			0.00	0	0.00
Total for j-Bonds :											684,199,190,061,435.00	,454,284,306	100,339,267,417.00	
Grand Total:											14,199,300,596,852.00	154,313,528	00,340,713,139.00	