



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.51110	8.51110	8.58000	8.58000		18.18	196,904,298.50	23,135	306,024.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,436.30570	1.43631	1,369.286	19.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			6.30570	0.00631	8.186	19.47	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,289.28310	1.28928	1,222.910	18.70	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			9.28310	0.00928	11.810	18.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,191.98970	1.19199	1,126.164	18.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			11.98970	0.01199	15.063	18.19	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			153.90220	0.15390	135.706	21.35	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			673.90220	0.67390	724.606	21.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			136.33310	0.13633	120.440	21.90	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			756.33310	0.75633	809.340	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			121.14560	0.12115	107.285	22.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			841.14560	0.84115	896.185	22.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			241.11250	0.24111	212.513	19.48	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			411.11250	0.41111	451.413	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			225.79960	0.22580	198.828	19.74	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			445.79960	0.44580	487.728	19.74	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			174.39100	0.17439	153.442	20.79	0.00	0	8,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			594.39100	0.59439	642.342	20.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			337.38370	0.33738	297.951	18.18	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			257.38370	0.25738	286.851	18.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			315.01130	0.31501	278.359	18.44	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			285.01130	0.28501	317.259	18.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			294.00140	0.29400	260.089	18.70	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			314.00140	0.31400	348.989	18.70	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			502.65700	0.50266	454.119	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			122.65700	0.12266	143.019	17.13	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			471.26790	0.47127	424.288	17.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			141.26790	0.14127	163.188	17.31	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			386.42110	0.38642	344.038	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			206.42110	0.20642	232.938	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			729.54460	0.72954	672.867	16.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			49.54460	0.04954	61.767	16.84	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			648.37230	0.64837	593.320	16.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			68.37230	0.06837	82.220	16.81	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			571.92470	0.57192	518.468	16.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			91.92470	0.09192	107.369	16.78	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,095.46070	1.09546	1,030.297	17.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			15.46070	0.01546	19.197	17.68	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			905.57510	0.90558	843.855	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			25.57510	0.02558	32.755	16.90	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			858.97030	0.85897	799.797	16.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			28.97030	0.02897	38.697	16.88	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.61300	8.61300	8.68330	8.68330		18.56	28,732,968.00	3,336	53,511.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			126.00040	0.12600	118.758	25.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,842.70040	1.84270	1,905.758	25.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			84.20800	0.08421	81.933	28.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,500.90800	2.50091	2,568.933	28.18	0.00	0	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	9.00	Call			343.67810	0.34368	313.845	20.16	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			660.37810	0.66038	700.845	20.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			316.79680	0.31680	289.445	20.56	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			733.49680	0.73350	776.445	20.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			232.43940	0.23244	213.573	22.20	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,049.13940	1.04914	1,100.573	22.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			623.14640	0.62315	577.159	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			239.84640	0.23985	264.159	17.45	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			481.26090	0.48126	441.063	18.56	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			397.96090	0.39796	428.063	18.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			406.06010	0.40606	371.060	19.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			522.76010	0.52276	558.060	19.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			852.17470	0.85217	798.425	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			118.87470	0.11887	135.425	16.78	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			816.01590	0.81602	762.395	16.81	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			132.71590	0.13272	149.395	16.81	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			780.87140	0.78087	727.321	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			147.57140	0.14757	164.321	16.84	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.71660	8.71660	8.78840	8.78840		18.58	87,166.00	10	19,347.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			184.45660	0.18446	168.537	25.33	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,246.05660	2.24606	2,301.937	25.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			359.08590	0.35909	325.966	21.37	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,120.68590	1.12069	1,159.366	21.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			251.87240	0.25187	228.890	23.39	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,663.47240	1.66347	1,712.290	23.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			212.37950	0.21238	193.353	24.46	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,973.97950	1.97398	2,026.753	24.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			974.13530	0.97414	910.379	16.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			185.73530	0.18574	193.779	16.50	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			909.02710	0.90903	845.618	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			220.62710	0.22063	229.018	16.67	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			470.47120	0.47047	427.833	19.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			782.07120	0.78207	811.233	19.88	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.81260	8.81260	8.88510	8.88510		18.84	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			727.11430	0.72711	676.787	18.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			582.01430	0.58201	604.187	18.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			723.27980	0.72328	673.148	18.67	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			588.17980	0.58818	610.548	18.67	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			719.47560	0.71948	669.536	18.70	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			594.37560	0.59438	616.936	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.90480	8.90480	8.97640	8.97640		19.52	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,317.29680	1.31730	1,246.031	17.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			340.89680	0.34090	341.231	17.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			864.07700	0.86408	803.625	19.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			887.67700	0.88768	898.825	19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.32630	9.32630	9.39310	9.39310		20.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,861.54860	1.86155	1,793.280	18.40	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			468.44860	0.46845	466.980	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.73760	10.73760	10.80490	10.80490		23.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.51110	8.51110	8.58000	8.58000		18.18	42,555.50	5	905.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			34,202.69200	0.34203	30,230.501	18.15	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			25,202.69200	0.25203	28,120.501	18.15	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			29,400.13880	0.29400	26,008.930	18.70	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			31,400.13880	0.31400	34,898.930	18.70	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.61300	8.61300	8.68330	8.68330		18.56	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			48,538.70100	0.48539	44,501.162	18.52	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			39,208.70100	0.39209	42,201.162	18.52	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.71660	8.71660	8.78840	8.78840			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			9,840.00000	0.09840	2,660.000		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
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.81260	8.81260	8.88510	8.88510		18.84	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			71,947.56090	0.71948	66,953.621	18.70	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			59,437.56090	0.59438	61,693.621	18.70	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			72,711.43420	0.72711	67,678.739	18.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			58,201.43420	0.58201	60,418.739	18.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			72,327.97920	0.72328	67,314.845	18.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			58,817.97920	0.58818	61,054.845	18.67	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.24180	13.24180	13.38540	13.38540		14.89	13,519,877.80	1,021	56,256.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			2,048.60930	2.04861	1,906.449	18.00	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			13.20930	0.01321	14.649	18.00	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,274.91340	1.27491	1,138.695	14.77	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			39.51340	0.03951	46.895	14.77	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			361.33540	0.36134	296.960	15.55	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			425.93540	0.42594	505.161	15.55	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			235.10940	0.23511	193.985	16.86	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			699.70940	0.69971	802.185	16.86	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.39720	13.39720	13.54340	13.54340		16.10	0.00	0	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			552.63600	0.55264	481.191	16.84	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			709.23600	0.70924	783.991	16.84	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			404.55550	0.40456	351.141	18.07	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,061.15550	1.06116	1,153.941	18.07	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			683.24790	0.68325	597.634	16.03	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			509.84790	0.50985	570.434	16.03	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			608.19240	0.60819	530.590	16.47	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			614.79240	0.61479	683.390	16.47	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.55460	13.55460	13.70390	13.70390		17.63	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			1,224.89250	1.22489	1,121.071	24.17	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,050.99250	1.05099	1,096.471	24.17	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10680	0.10680	0.10810	0.10810		20.32	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			374.58900	0.00375	314.057	22.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			564.58900	0.00565	634.057	22.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10830	0.10830	0.10960	0.10960		19.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			630.31820	0.00630	562.111	21.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			670.31820	0.00670	732.111	21.68	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.61150	10.61150	10.71350	10.71350		14.21	0.00	0	27,373.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,273.90690	1.27391	1,172.920	14.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			10.40690	0.01041	11.420	14.14	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			985.13470	0.98513	889.336	13.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			21.63470	0.02163	27.836	13.46	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			848.52080	0.84852	756.225	13.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			35.02080	0.03502	44.725	13.35	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			597.83760	0.59784	520.524	13.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			84.33760	0.08434	109.024	13.50	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			151.22730	0.15123	125.119	16.58	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			637.72730	0.63773	713.619	16.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			141.60500	0.14161	117.226	16.80	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			678.10500	0.67811	755.726	16.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.75010	10.75010	10.85340	10.85340		15.39	1,935,018.00	180	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			408.01190	0.40801	363.834	16.17	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			554.61190	0.55461	613.734	16.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			375.63730	0.37564	334.616	16.48	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			622.23730	0.62224	684.516	16.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			273.00190	0.27300	242.962	17.73	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			919.60190	0.91960	992.862	17.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			682.27880	0.68228	616.539	14.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			228.87880	0.22888	266.439	14.54	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			474.79560	0.47480	424.053	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			441.39560	0.44140	493.953	15.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			425.36650	0.42537	379.536	16.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			521.96650	0.52197	579.436	16.01	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,398.06920	1.39807	1,303.209	14.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			44.66920	0.04467	53.109	14.70	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			742.46930	0.74247	673.211	14.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			189.06930	0.18907	223.111	14.29	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.89410	10.89410	10.99910	10.99910		15.63	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			598.45970	0.59846	548.368	15.80	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			569.35970	0.56936	624.268	15.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.17330	11.17330	11.27980	11.27980		15.70	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			887.67010	0.88767	837.250	15.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			807.87010	0.80787	863.950	15.78	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			446.85200	446.85200	445.50700	445.50700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			453.17500	453.17500	451.81700	451.81700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			403.16600	403.16600	401.90900	401.90900			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			408.87100	408.87100	407.60000	407.60000			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.41360	8.41360	8.48090	8.48090		18.60	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			1,081.00000	1.08100	1,014.000	25.35	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	25.35	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			234.00000	0.23400	165.000	19.79	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			3.00000	0.00300	1.000	19.79	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.50860	8.50860	8.53980	8.53980		14.65	0.00	0	5,916.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			306.26990	0.30627	281.902	14.68	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			186.46990	0.18647	193.302	14.68	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.55030	8.55030	8.58290	8.58290		14.99	0.00	0	11,926.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			419.12450	0.41912	392.158	14.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			296.22450	0.29622	301.858	14.91	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.59430	8.59430	8.62670	8.62670		15.05	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			504.57780	0.50458	476.472	14.93	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			387.87780	0.38788	392.172	14.93	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.79970	9.79970	9.82030	9.82030		17.05	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.27840	8.27840	8.32870	8.32870		12.80	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			237.39500	0.23739	205.899	12.89	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			178.69500	0.17869	197.499	12.89	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.36480	8.36480	8.41390	8.41390		13.38	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			344.39040	0.34439	311.825	13.38	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			280.49040	0.28049	297.025	13.38	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.11810	0.11810	0.11040	0.11040			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.05970	0.05970	0.06330	0.06330			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.12520	0.12520	0.10770	0.10770			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.03800	0.03800	0.03940	0.03940			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.15450	0.15450	0.11790	0.11790			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.08950	0.08950	0.09440	0.09440			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.84350	8.84350	8.92810	8.92810		15.33	27,574,033.00	3,118	12,292.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			271.85440	0.27185	230.699	15.65	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			253.75440	0.25375	297.199	15.65	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.97330	8.97330	9.05980	9.05980		16.39	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			419.79830	0.41980	378.222	16.76	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			399.99830	0.40000	444.922	16.76	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.41360	8.41360	8.48090	8.48090		18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Call			1,081.00000	1.08100	1,014.000	31.55	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	31.55	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			761.00000	0.76100	694.000	31.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	31.53	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			238.00000	0.23800	172.000	22.68	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			7.00000	0.00700	8.000	22.68	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			47.00000	0.04700	18.000	21.17	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			76.00000	0.07600	114.000	21.17	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.45280	8.45280	8.52170	8.52170		17.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			344.00000	0.34400	294.000	17.08	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			72.00000	0.07200	91.000	17.08	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			195.00000	0.19500	160.000	18.10	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			183.00000	0.18300	217.000	18.10	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,123.00000	1.12300	1,055.000	19.45	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	2.000	19.45	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			807.00000	0.80700	740.000	17.36	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			5.00000	0.00500	7.000	17.36	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.49080	8.49080	8.55960	8.55960		18.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			857.00000	0.85700	796.000	17.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			17.00000	0.01700	25.000	17.00	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			431.00000	0.43100	385.000	17.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			121.00000	0.12100	144.000	17.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			289.00000	0.28900	254.000	18.42	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			239.00000	0.23900	273.000	18.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,167.00000	1.16700	1,100.000	18.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			7.00000	0.00700	9.000	18.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.52410	8.52410	8.59320	8.59320		18.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			360.00000	0.36000	320.000	18.24	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			277.00000	0.27700	306.000	18.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,208.00000	1.20800	1,143.000	18.04	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
DAUS	On	28/09/2012	Any day expiry	7.40	Put			15.00000	0.01500	19.000	18.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			906.00000	0.90600	846.000	16.93	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			33.00000	0.03300	42.000	16.93	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			498.00000	0.49800	450.000	17.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			155.00000	0.15500	176.000	17.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.56220	8.56220	8.63180	8.63180		18.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			567.00000	0.56700	520.000	17.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			185.00000	0.18500	208.000	17.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			433.00000	0.43300	392.000	18.26	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			311.00000	0.31100	340.000	18.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,256.00000	1.25600	1,191.000	17.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			24.00000	0.02400	29.000	17.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			963.00000	0.96300	903.000	16.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			51.00000	0.05100	61.000	16.80	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.59690	8.59690	8.66690	8.66690		18.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			494.00000	0.49400	452.000	18.24	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			337.00000	0.33700	365.000	18.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,012.00000	1.01200	954.000	16.77	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			65.00000	0.06500	77.000	16.77	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.62800	8.62800	8.69850	8.69850		18.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,057.00000	1.05700	997.000	16.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			79.00000	0.07900	89.000	16.67	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			543.00000	0.54300	501.000	18.16	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			355.00000	0.35500	383.000	18.16	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.20100	87.22282	9.29500	86.46747			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.29200	84.67554	9.38900	83.90898			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			404.08000	404.08000	402.89400	402.89400			12,122,400.00	3	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			46,640.00000	4.66400	58,500.000		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			409.79800	409.79800	408.60000	408.60000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			46,400.00000	4.64000	58,380.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.85800	174.85800	174.93700	174.93700			0.00	0	592.00
IGOV	On	01/11/2012	Index Future			177.33300	177.33300	177.41500	177.41500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.23500	475.23500	475.23500	475.23500			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			5.53500	94.46500	5.53000	94.47000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.50500	94.49500	5.50000	94.50000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38500	94.61500	5.37000	94.63000			0.00	250	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.32500	94.67500	5.30000	94.70000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.25500	94.74500	5.25000	94.75000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.23500	94.76500	5.23000	94.77000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.24500	94.75500	5.26000	94.74000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.35500	94.64500	5.36000	94.64000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.48500	94.51500	5.51000	94.49000			0.00	250	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.65500	94.34500	5.68000	94.32000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.84500	94.15500	5.87000	94.13000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				6.03500	93.96500	6.13000	93.87000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.69260	6.69260	6.73680	6.73680		12.11	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				241.95790	0.24196	210.971	12.29	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				95.15790	0.09516	108.371	12.29	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.74780	6.74780	6.79250	6.79250		14.32	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				354.41650	0.35442	323.863	14.32	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				191.91650	0.19192	206.063	14.32	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.02400	126.19515	6.07800	126.02501		2.38	0.00	0	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				510.09000	0.51009	612.000	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put				283.70000	0.28370	215.470	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				958.29000	0.95829	1,096.310	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				105.89000	0.10589	73.770	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,506.28000	1.50628	1,664.710	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				31.99000	0.03199	20.280	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				2,707.34000	2.70734	2,876.720	2.63	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				1.56000	0.00156	0.800	2.63	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				6.05700	121.17527	6.11500	121.00740		2.64	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call				359.53000	0.35953	410.630	2.61	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put				1,333.29000	1.33329	1,216.520	2.61	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Call				961.12000	0.96112	1,058.020	2.69	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put				600.36000	0.60036	529.390	2.69	0.00	0	0.00
R157 On	07/02/2013	Bond Future				6.09400	123.05173	6.15900	122.88174		2.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.28	Call			1,180.73000	1.18073	1,274.830	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			865.12000	0.86512	789.230	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.03900	122.07966	8.09200	121.56959		11.05	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			359.04000	0.35904	434.920	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,607.84000	4.60784	4,173.650	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			428.87000	0.42887	516.650	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			4,275.40000	4.27540	3,853.110	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			552.32000	0.55232	659.880	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,798.87000	3.79887	3,396.360	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,334.71000	8.33471	8,827.700	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			55.05000	0.05505	37.970	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			5,525.88000	5.52588	5,974.170	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			247.68000	0.24768	185.900	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,254.22000	6.25422	6,719.060	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			170.33000	0.17033	125.100	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,336.08000	6.33608	6,802.530	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			163.17000	0.16317	119.550	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,305.19000	1.30519	1,510.690	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,192.57000	2.19257	1,888.000	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,583.48000	2.58348	2,900.880	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,081.00000	1.08100	888.330	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			2,894.58000	2.89458	3,232.580	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			922.22000	0.92222	750.150	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.11100	123.81101	8.16600	123.29178		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			0.00000	0.00000	5,772.730	12.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.50	Put			0.00000	0.00000	2,168.150	12.87	433,630.00	200	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,410.60000	7.41060	7,793.320	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,475.08000	1.47508	1,338.570	13.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,252.66000	2.25266	2,438.320	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,573.11000	5.57311	5,239.540	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	3,169.550	12.56	633,910.00	200	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	4,227.250	12.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.19100	120.42688	8.24700	119.90922		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,055.76000	6.05576	6,352.010	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			4,025.79000	4.02579	3,804.380	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.16319	220.16319	220.09057	220.09057			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			440.57000	0.44057	513.190		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			255.87342	255.87342	255.73087	255.73087			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			419.13000	0.41913	276.580		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			4.94200	109.53760	5.01300	109.37230		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			511.35000	0.51135	643.660	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			77.50000	0.07750	44.510	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.84000	111.08873	4.92000	110.92128		1.63	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
R201	On	01/11/2012	Bond Future	5.11	Call			667.74000	0.66774	778.310	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			271.38000	0.27138	214.500	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.68900	108.39645	4.78000	108.22920		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			770.99000	0.77099	874.540	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			404.61000	0.40461	340.910	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.51639	188.51639	188.84907	188.84907			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			409.07000	0.40907	76.390		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			6.59700	110.30765	6.66600	110.00046		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			509.78000	0.50978	644.900	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			803.59000	0.80359	631.520	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,140.17000	1.14017	1,355.680	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			326.25000	0.32625	234.570	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,206.01000	2.20601	2,483.660	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			81.30000	0.08130	51.760	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,849.20000	3.84920	4,152.850	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			7.56000	0.00756	4.020	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.65200	107.71136	6.72500	107.40121		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,700.11000	1.70011	1,879.300	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,087.34000	1.08734	956.380	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.71600	109.37799	6.79400	109.06399		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,095.94000	2.09594	2,272.200	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,511.26000	1.51126	1,373.520	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/08/2012	Bond Future				6.89500	106.63537	6.95800	106.30444		6.01	0.00	0	4,101.00
R204	On 02/08/2012	Bond Future	7.15	Call				1,413.28000	1.41328	1,641.990	6.08	0.00	0	0.00
R204	On 02/08/2012	Bond Future	7.15	Put				412.60000	0.41260	310.380	6.08	0.00	0	0.00
R204	On 01/11/2012	Bond Future				6.95400	108.14799	7.02100	107.80871		6.73	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Call				2,276.28000	2.27628	2,478.090	6.83	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Put				1,276.48000	1.27648	1,139.010	6.83	0.00	0	0.00
R204	On 07/02/2013	Bond Future				7.02000	105.78970	7.09000	105.44953		6.84	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Call				2,813.39000	2.81339	3,008.660	6.98	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put				1,848.92000	1.84892	1,704.020	6.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/08/2012	Bond Future				5.08500	103.77098	5.15800	103.66874		0.96	0.00	0	1,240.00
R206	On 02/08/2012	Bond Future	5.19	Call				155.25000	0.15525	216.450	1.00	0.00	0	0.00
R206	On 02/08/2012	Bond Future	5.19	Put				110.47000	0.11047	69.430	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future				4.93700	105.24028	5.02500	105.13753		1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Call				263.21000	0.26321	319.030	1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Put				234.04000	0.23404	187.110	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future				4.66900	103.10227	4.78100	103.00025		1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call				313.90000	0.31390	365.960	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put				333.01000	0.33301	283.050	1.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/08/2012	Bond Future				7.19700	100.74731	7.25500	100.41774		7.19	0.00	0	27,459.00
R207	On 02/08/2012	Bond Future	7.51	Call				1,817.20000	1.81720	2,057.100	7.35	0.00	0	0.00
R207	On 02/08/2012	Bond Future	7.51	Put				384.04000	0.38404	294.370	7.35	0.00	0	0.00
R207	On 01/11/2012	Bond Future				7.26000	102.17541	7.32100	101.83904		8.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Call			2,725.67000	2.72567	2,932.650	8.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,312.96000	1.31296	1,183.570	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.33100	100.11859	7.39500	99.77749		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,327.38000	3.32738	3,529.480	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,930.28000	1.93028	1,791.280	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.31600	98.78614	7.37400	98.42826		8.07	0.00	0	16,180.00
R208	On	02/08/2012	Bond Future	7.20	Call			548.50000	0.54850	665.850	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,627.15000	1.62715	1,386.620	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,437.61000	1.43761	1,658.420	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			665.85000	0.66585	528.780	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			2,789.12000	2.78912	3,090.300	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			210.84000	0.21084	154.140	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,231.23000	5.23123	5,580.710	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			22.98000	0.02298	14.580	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.37900	96.79039	7.43900	96.42955		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,015.26000	3.01526	3,236.940	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,465.10000	1.46510	1,325.940	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.44800	98.29180	7.51100	97.92351		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,720.38000	3.72038	3,938.640	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,167.51000	2.16751	2,017.480	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/08/2012	Bond Future				8.61200	78.49681	8.69100	77.85896		15.50	0.00	0	28,799.00
R209	On 02/08/2012	Bond Future	8.91	Call				2,573.71000	2.57371	3,007.100	15.98	0.00	0	0.00
R209	On 02/08/2012	Bond Future	8.91	Put				848.97000	0.84897	644.510	15.98	0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.68000	76.46317	8.76000	75.82580		18.49	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Call				4,276.43000	4.27643	4,659.890	18.69	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put				2,490.43000	2.49043	2,236.520	18.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.75400	77.64383	8.83600	76.99985		18.72	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call				5,455.76000	5.45576	5,832.210	19.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put				3,740.22000	3.74022	3,472.690	19.04	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				142.88306	142.88306	143.44348	143.44348			9,573,165.02	67	992.00
R210	On 02/08/2012	Bond Future	142.66	Call				783.48000	0.78348	223.060		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.66	Put				0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/08/2012	Bond Future				120.71169	120.71169	120.65790	120.65790			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.36	Call				297.90000	0.29790	351.690		0.00	0	0.00
R211	On 02/08/2012	Bond Future	120.36	Put				0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/08/2012	Bond Future				117.84446	117.84446	117.92780	117.92780			5,892,223.00	50	3,064.00
R212	On 02/08/2012	Bond Future	117.39	Call				537.80000	0.53780	454.460		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.45300	89.54455	8.51100	89.06228		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,668.42000	2.66842	2,994.050	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			802.62000	0.80262	645.980	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.52400	87.27568	8.58300	86.79222		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,341.70000	4.34170	4,626.710	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,518.56000	2.51856	2,320.110	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.60300	88.62734	8.66400	88.13564		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,593.72000	5.59372	5,877.850	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,730.16000	3.73016	3,522.590	16.82	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			8.68700	79.86346	8.75500	79.29160			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			1,600.84000	1.60084	2,172.700		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33510	1.33510	1.34470	1.34470		17.95	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			527.19270	0.05272	467.274	17.52	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			380.19270	0.03802	416.274	17.52	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34910	1.34910	1.35900	1.35900		18.36	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			774.34030	0.07743	711.678	18.18	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			584.34030	0.05843	620.678	18.18	0.00	0	0.00
Total for Derivatives :												297,451,244.82	31,825	1,516,054.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	9.49549	100.00000	9.42665			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.83936	100.00000	19.70864			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.52989	100.00000	8.46805			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.68235	5.00000	126.63136			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	89.42928	100.00000	88.80390			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.02110	100.00000	19.88919			2,000,000,000.00	20,000	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.70131	100.00000	34.47266			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.41626	100.00000	10.34075			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.50895	100.00000	13.41994			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.22552	100.00000	37.94838			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	27.60850	100.00000	27.40359			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.76154	100.00000	16.64002			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.18229	100.00000	26.98521			400,000,000,000.00	4,000,000	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.50267	100.00000	10.42653			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.88023	100.00000	7.82309			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.71748	100.00000	7.66153			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	7.83019	100.00000	7.77342			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.50115	100.00000	24.33971			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	17.28184	100.00000	17.15654			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.40519	100.00000	26.23121			1,300,000,000.00	13,000	13,000.00
ABL11B	On	29/09/2014			100.00000	20.56204	100.00000	20.41296			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.83171	100.00000	16.70969			4,000,000,000,000.00	40,000,000	10,000,000.00
ABL13	On	11/10/2016			100.00000	10.45349	100.00000	12.34315			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	68.93247	100.00000	68.47329			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	48.87309	100.00000	48.55106			600,000,000.00	6,000	600,000.00
ABL8B	On	19/09/2013			100.00000	39.78484	100.00000	39.49641			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	61.78510	100.00000	61.33716			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	80.11696	100.00000	79.76710			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	35.04579	100.00000	34.78569			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.20509	100.00000	19.06256			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.47064	8.00000	90.33669			4,800,000,000.00	600,000	300,000.00
ABLS1	On	08/08/2012			100.00000	92.97512	100.00000	92.28642			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	25.90440	100.00000	25.73185			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.86915	100.00000	16.74550			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.02955	9.58000	99.95282			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.39271	100.00000	10.31736			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.10760	100.00000	5.06952			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	17.36641	100.00000	17.23690			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.49838	100.00000	4.46483			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	139.99483	100.00000	138.74333			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	84.13750	100.00000	83.51304			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.85051	100.00000	4.81435			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	58.88106	100.00000	58.49098			0.00	0	7,000,000.00
ABN32	On	31/03/2013			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.09559	100.00000	2.08371			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.09559	100.00000	2.08371			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.55322	6.82500	100.49775			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	98.91598	100.00000	98.11828			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	6.18643	100.00000	6.14860			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	11.44331	100.00000	11.37758			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.74164	100.00000	9.67101			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.52644	100.00000	10.46564			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.60204	100.00000	20.47104			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.60879	100.00000	9.55360			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.09783	100.00000	9.04543			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.56513	100.00000	18.45791			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.76553	100.00000	17.66264			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.03802	100.00000	2.01878			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.98712	100.00000	1.96837			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.09073	100.00000	16.99175			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.29549	100.00000	21.19529			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.72024	100.00000	14.56668			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.52633	100.00000	15.43640			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.89505	100.00000	14.80879			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.61016	100.00000	14.52553			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.38642	100.00000	13.29821			1,000,000,000.00	10,000	6,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	18.74414	100.00000	18.62063			1,200,000,000.00	12,000	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.93271	100.00000	8.87353			1,200,000,000.00	12,000	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.28914	100.00000	11.21475			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.33807	100.00000	16.23042			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.15527	100.00000	27.94528			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.30361	4.00000	117.16723			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.39987	100.00000	6.35191			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.24425	100.00000	4.21245			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.48490	100.00000	43.16963			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	56.17876	100.00000	55.77146			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.48021	100.00000	56.07072			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.36829	100.00000	16.62343			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.67935	100.00000	41.37717			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.64906	100.00000	65.16789			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.67935	100.00000	41.37717			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.71964	100.00000	62.26492			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	56.77128	100.00000	56.39721			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.94531	13.50000	103.83467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029 On 20/08/2015 Spot Bond			100.00000	16.14520	100.00000	16.02815			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	16.40743	100.00000	16.28847			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.13105	100.00000	19.98510			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	97.92852	100.00000	97.15743			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	38.62251	100.00000	38.34250			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.58098	100.00000	38.30127			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.88297	100.00000	15.76782			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.26387	100.00000	1.25671			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	63.76795	100.00000	63.30056			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	63.76795	100.00000	63.30056			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.73292	100.00000	29.51735			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.04830	100.00000	31.72945			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.78813	100.00000	12.71548			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	94.56650	100.00000	93.85725			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.74264	100.00000	10.68178			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.74264	100.00000	10.68178			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	39.13472	100.00000	38.85100			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.60879	100.00000	13.51013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On	20/09/2015	Spot Bond			100.00000	14.41633	100.00000	14.31181			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.24881	100.00000	13.15275			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.49204	100.00000	13.39422			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.59906	100.00000	13.50047			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.08668	100.00000	12.99951			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.08668	100.00000	12.99951			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.15633	100.00000	13.06870			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.05422	100.00000	12.95958			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.15633	100.00000	13.06870			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.01703	100.00000	12.93033			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.66550	100.00000	20.54842			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.46765	100.00000	20.31926			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.58036	100.00000	83.02439			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.82324	100.00000	38.54177			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.77453	100.00000	12.68191			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.82324	100.00000	38.54177			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.58036	100.00000	83.02439			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.49154	100.00000	8.42997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On	20/06/2020	Spot Bond			100.00000	8.48435	100.00000	8.42284			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.49434	100.00000	8.43275			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.28844	100.00000	8.22834			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.47716	100.00000	38.19819			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.70186	100.00000	8.63878			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.61990	100.00000	65.13894			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.04660	100.00000	45.43824			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.63163	100.00000	65.15059			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.43872	100.00000	10.36304			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.28626	100.00000	27.08842			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.97656	100.00000	37.72359			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.08634	100.00000	30.86097			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	91.07895	100.00000	90.41576			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.24273	100.00000	9.17499			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.25451	100.00000	9.18668			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.39406	100.00000	6.35774			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.65564	100.00000	24.47493			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.47366	100.00000	3.45066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.25068	100.00000	4.22267			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.37132	100.00000	5.34089			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.61403	100.00000	3.59022			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.75230	100.00000	3.72757			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.05501	100.00000	7.99661			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.86112			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.86112			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.65564	100.00000	24.47493			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.68198	100.00000	14.57553			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.54787	100.00000	20.39889			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.49439	100.00000	20.34580			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.92119	100.00000	7.86377			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.42176	100.00000	2.40420			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.91091	100.00000	7.85356			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.62928	100.00000	1.61843			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	83.74464	100.00000	83.18758			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.62928	100.00000	1.61843			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.54787	100.00000	20.39889			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	10.52006	100.00000	10.44379			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.86594	100.00000	9.79440			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.08588	100.00000	8.02726			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	35.41260	100.00000	35.15585			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	27.89127	100.00000	27.72595			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.62900	100.00000	27.46523			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.90717	100.00000	9.84844			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.96433	100.00000	23.79059			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.84394	100.00000	15.75003			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.66809	100.00000	15.57522			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.00945	100.00000	15.91455			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.88502	100.00000	9.82642			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.49732	100.00000	9.44103			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.87498	100.00000	15.78088			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.98877	100.00000	15.89399			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	10.44553	100.00000	10.39665			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.43593	100.00000	12.36222			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.92669	100.00000	15.83229			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.40168	100.00000	29.18851			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.59604	100.00000	19.45397			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.01776	100.00000	26.82188			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27987	100.00000	0.27855			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.21570	100.00000	9.14889			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.87324	1.75000	101.77812			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.43131	100.00000	15.31942			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.45012	100.00000	15.33812			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.48371	100.00000	1.47296		200,000,000,000.00	2,000,000	1,000,000.00	
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24893	100.00000	0.24712			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24893	100.00000	0.24712			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	37.28632	100.00000	36.91400			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.47508	100.00000	20.27063			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01S	On	14/12/2012			100.00000	71.98076	100.00000	71.57561			0.00	0	0.00
ADB02S	On	14/12/2012			100.00000	71.96010	100.00000	71.55506			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	59.91353	100.00000	59.51660			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.51149	100.00000	2.49328			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.86112	100.00000	14.75337			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.86112	100.00000	14.75337			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.86112	100.00000	14.75337			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.30762	100.00000	11.23311			0.00	0	8,693,414.00
AIR02	On	30/04/2023			100.00000	13.44321	100.00000	13.35415			0.00	0	700,000.00
AIR02U	On	05/10/2014			100.00000	24.52312	100.00000	24.34338			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.47348	100.00000	18.35176		200,000,000.00	2,000	14,200,000.00	
AIR03U	On	26/10/2014			100.00000	25.79660	100.00000	25.60753			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.44486	100.00000	13.35579			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.44005	100.00000	5.39949			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	32.64630	100.00000	32.42883			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.28362	100.00000	9.73585			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.58407	100.00000	12.50070			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	11.02466	100.00000	10.92060			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	9.69560	100.00000	9.60408			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.60156	100.00000	20.46508			600,000,000.00	6,000	6,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.02689	100.00000	9.17090			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	39.25840	100.00000	38.97378			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.10938	100.00000	44.81215			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	19.85454	100.00000	22.79238			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.38421	100.00000	25.21604			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.43426	100.00000	13.34526			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.76956	100.00000	30.54648			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.70287	100.00000	16.35594			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.51208	100.00000	46.94063			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	70.15835	100.00000	99.72677			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.42592	100.00000	17.52004			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.39744	100.00000	17.49216			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.97100	100.00000	14.36396			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.31198	100.00000	15.22106			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.65493	100.00000	12.40051			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.56653	100.00000	14.47242			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10 On	31/12/2015	Spot Bond			100.00000	15.56653	100.00000	14.47242			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	13.78809	100.00000	14.47242			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.20497	100.00000	14.88250			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.23750	100.00000	15.89817			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.42592	100.00000	17.52004			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.71397	100.00000	13.98587			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.04306	8.00000	99.97824			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.26275	100.00000	2.80786			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	2.26275	100.00000	1.79703			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	2.26275	100.00000	1.79703			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	13.48704	100.00000	16.73613			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	51.44897	100.00000	63.76631			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.52429	100.00000	6.84686		800,000,000,000.00	8,000,000	4,000,000.00	
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.61139	100.00000	19.21697			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.26275	100.00000	1.79703			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.79693			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.42780	100.00000	4.40271			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.78088	100.00000	18.64422			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond				100.00000	17.09272	100.00000	16.96834			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.55105	100.00000	10.47428			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.55105	100.00000	10.47456			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.75673	100.00000	12.66391			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.05349	100.00000	10.97306			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	22.68721	100.00000	28.15341			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	15.80393	100.00000	19.61169			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.43392	100.00000	3.41121			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.24935	100.00000	8.20249			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.21133	100.00000	9.15901			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.58817	100.00000	9.52465			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	31.77132	100.00000	31.54098			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	45.57131	100.00000	45.23731			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	29.98754	100.00000	29.77013			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	29.00343	100.00000	28.79316			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	46.32922	100.00000	45.98966			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	43.35173	100.00000	43.03743			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	55.15374	100.00000	68.44052			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.05282	100.00000	7.99443			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	20.23144	100.00000	20.08476			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	100.29617	100.00000	99.51465			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.85024	100.00000	10.77072			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.90855	100.00000	10.82860			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.08348	100.00000	11.00225			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.66660	100.00000	11.58110			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.24971	100.00000	12.15994			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.88244	100.00000	13.78069			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.66693			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.60871			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.42945	100.00000	8.36833			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	8.99434	100.00000	8.92913			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.14840	100.00000	9.08208			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.60444	8.00000	105.53426		48,528,000,000.00	6,066,000	3,033,000.00	
BG42B	On	15/03/2017	Spot Bond			100.00000	9.61059	100.00000	9.54091			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.43225	100.00000	10.35662			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.50182	100.00000	1.49093			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.50182	100.00000	1.49093			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.54797	100.00000	30.34448		1,500,000,000.00	15,000	7,550,000.00	
BID02	On	14/07/2012	Spot Bond			100.00000	102.23873	100.00000	101.43158			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	99.56013	100.00000	98.77412			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	25.43554	1,000.00000	24.91468		6,000,000,000,000.00	6,000,000	3,000,000.00	
BIDC22	On	27/07/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.49611	100.00000	12.40552			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.00329	100.00000	6.95251			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.94445	100.00000	7.88684			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.51705	100.00000	12.42630			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.86235	100.00000	12.76910			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.49017	100.00000	13.39237			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.10609	100.00000	15.98932			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.03077	100.00000	14.92180			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.93794	100.00000	56.52514			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.01524	100.00000	45.19239			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	71.97584	100.00000	71.56533			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.24442	100.00000	37.88733			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	6.92837	100.00000	7.41285			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.36917	100.00000	93.66493			0.00	0	1,500,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.97548	100.00000	27.79114			600,000,000.00	6,000	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.68456	100.00000	18.56144			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.99495	100.00000	13.89238			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.13633	100.00000	30.91059			4,000,000,000,000.00	40,000,000	25,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	15.88659	100.00000	15.78191			4,681,400,000,000.00	46,814,000	11,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.58716	8.00000	61.54778			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28102	100.00000	0.27898			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.67039	8.00000	59.63183			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.58529	100.00000	21.38375			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.15825	100.00000	12.07814			2,251,500,000,000.00	22,515,000	9,150,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.83510	100.00000	12.75006			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.14676	100.00000	12.06629			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.19287	100.00000	14.09936			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.65405	100.00000	13.55505			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.08565	12.05000	100.02140			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	63.67683	100.00000	63.21517			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.98816	100.00000	29.76837			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.08908	100.00000	23.91253			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.32039	100.00000	88.67470			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.40437	100.00000	9.31656			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.42223	100.00000	82.86732			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	58.36424	100.00000	57.94111			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104 On	15/06/2014	Spot Bond			100.00000	31.65046	100.00000	31.42100			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	56.50532	100.00000	56.09565			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	56.50532	100.00000	56.09565			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	56.50532	100.00000	56.09565			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	41.64302	100.00000	41.34111			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	56.53044	100.00000	56.12060			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	56.27923	100.00000	55.87121			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	56.07827	100.00000	55.67171			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	60.50298	100.00000	60.06433			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	98.48901	100.00000	97.71553			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.75345	100.00000	19.61024			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.03236	100.00000	45.21296			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	98.50506	100.00000	97.73146			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.60660	100.00000	19.46445			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	38.65019	100.00000	38.36999			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	38.40794	100.00000	38.12948			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.38280	100.00000	20.23501			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.78231	100.00000	41.47938			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.53725	100.00000	41.23610			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	42.29694	100.00000	41.99030			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.58068	100.00000	56.17047			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.40484	100.00000	55.99590			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.89246	100.00000	38.61049			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.80090	100.00000	49.47276			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.70375	13.64000	102.59273			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.23455	100.00000	45.92990			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.66450	100.00000	43.34793			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	88.83341	100.00000	88.20635			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.40168	100.00000	29.18851			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.03455	100.00000	39.74430			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.03455	100.00000	39.74430			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.82195	100.00000	65.33951			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	18.06921	100.00000	17.93821			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	90.91778	100.00000	90.26054			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.35096	100.00000	13.25417			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.16610	100.00000	13.07065			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.24260	100.00000	35.97984			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.24881	100.00000	13.15275			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.24720	100.00000	35.98441			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.57180	100.00000	87.94659			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	54.81293	100.00000	66.30681			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	55.14639	100.00000	66.55101			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	54.93062	100.00000	66.39300			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	54.93062	100.00000	66.39300			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.71663	100.00000	33.46950			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	10.82385	100.00000	10.74538			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66695	100.00000	66.66693			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66695	100.00000	66.66693			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.31364	100.00000	13.21712			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.19326	100.00000	10.12560			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.31364	100.00000	13.21712			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.71632	100.00000	9.64510			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.62698	100.00000	33.38319			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.09704	100.00000	34.84260			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	92.81366	100.00000	92.14271			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.98378	2.76000	100.96097			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.92433	100.00000	12.83063			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.25457	2.76000	106.14163			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.76885	8.25000	102.70150			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.10938	100.00000	34.85483			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.31364	100.00000	13.21712			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.31364	100.00000	13.21712			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	4.41514	100.00000	4.38237			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.76382	2.40000	110.64945			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.52905	100.00000	13.43096			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	56.07669	100.00000	55.67013			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	56.37972	100.00000	55.97097			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.09817	100.00000	56.68421			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.01051	100.00000	40.71319			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.37082	100.00000	16.25083			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.37082	100.00000	16.25083			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.74763	8.52000	101.67807			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.19860	100.00000	23.76834			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.06875	100.00000	23.59412			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.67347			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.67347			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.70238	8.64500	101.63185			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.70238	8.64500	101.63185			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.69760	100.00000	34.44604			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.34471	100.00000	36.08121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	11.63343	100.00000	11.55636			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.36910	100.00000	10.29393			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.23457	100.00000	11.15312			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	56.73466	100.00000	56.32334			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.75505	100.00000	56.34358			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.92151	100.00000	17.79016			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.92151	100.00000	17.79016			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.20653	100.00000	36.98599			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	59.36432	100.00000	58.93393			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.38693	100.00000	60.93700			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.38693	100.00000	60.93700			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.90012	100.00000	14.81180			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61126			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	57.52170	100.00000	57.10467			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.40009	100.00000	10.33845			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.44216	100.00000	9.37370			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.29148	9.35000	103.21372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	103.29148	9.35000	103.21372			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.41928	100.00000	9.35099			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.41928	100.00000	9.35099			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.51905	100.00000	15.40654			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.13880	100.00000	15.02904			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.13880	100.00000	15.02904			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.13880	100.00000	15.02904			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.13880	100.00000	15.02904			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.13880	100.00000	15.02904			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.30574	100.00000	15.19478			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	8.86755	100.00000	8.80326			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	8.86755	100.00000	8.80326			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	8.86755	100.00000	8.80326			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	8.86755	100.00000	8.80326			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	8.86755	100.00000	8.80326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	8.91755	100.00000	8.85289			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	102.54153	9.65000	102.46277			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	29.20641	100.00000	28.99465			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.86112			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	48.71393	100.00000	64.33881			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	27.22365	100.00000	27.02628			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	27.22365	100.00000	27.02628			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	1.87908	100.00000	1.86153			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.76818	100.00000	10.69012			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.29023	100.00000	12.20112			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	9.04320	100.00000	8.97764			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.99247	100.00000	8.92728			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	9.04320	100.00000	8.97764			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	1.75415	100.00000	1.73777			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.78596	100.00000	12.66658			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	1.73777	100.00000	1.72155			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.02290	100.00000	8.95750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015	Spot Bond			100.00000	18.39576	100.00000	18.26239			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.84624	100.00000	10.74497			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.71107	100.00000	16.55503			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	8.80665	100.00000	8.72442		10,000,000,000,000.00	100,000,000	100,000,000.00	
CLN39	On	07/02/2016	Spot Bond			100.00000	20.93957	100.00000	20.80008			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.93957	100.00000	20.80008			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	56.61457	100.00000	56.23950			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	57.60245	100.00000	57.18482			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	57.57652	100.00000	57.15909			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	90.05272	100.00000	89.38437			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	85.45787	100.00000	84.82055			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.56355	100.00000	57.14622			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	59.49310	100.00000	59.10109			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.44661	100.00000	62.98158			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.44661	100.00000	62.98158			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.68711	100.00000	8.62344			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.49342	100.00000	56.11915			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	56.50619	100.00000	56.13183			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	57.57652	100.00000	57.15909			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.57652	100.00000	57.15909			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.83609	100.00000	13.73577			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	58.62028	100.00000	58.23193			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.58817	100.00000	9.52465			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00173	100.00000	0.00172			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00192	100.00000	0.00191			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	83.69573	100.00000	83.13526			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	83.73401	100.00000	83.17329			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	83.71761	100.00000	83.15700			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	115.87844	100.00000	115.00597			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	83.75315	100.00000	83.19230			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.14931	100.00000	10.09181			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.14931	100.00000	10.09181			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.28856	100.00000	12.13559			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	10.28856	100.00000	12.13559			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.46974	100.00000	10.39384			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.91625	100.00000	9.84435			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.24614	100.00000	9.17911			0.00	0	0.00
CLNF08 On	10/07/2012	Spot Bond			100.00000	97.85522	100.00000	100.93317			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.34761	100.00000	9.27984			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.04467	100.00000	17.92577			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	57.80834	100.00000	57.42536			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.29944	100.00000	10.23121			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	12.96988	100.00000	12.88395			0.00	0	225,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	16.87310	100.00000	16.76132			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.54263	100.00000	13.45340			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	72.40927	100.00000	71.99793			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.13107	5.86800	102.08322			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.65920	7.17500	100.60085			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.55746			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.26071	100.00000	9.19357			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG26On	28/09/2012	Spot Bond				100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
DENG28On	12/02/2013	Spot Bond				100.00000	60.65983	100.00000	60.25687			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	95.19246	100.00000	94.47493			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	58.20088	100.00000	57.81425			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond				100.00000	68.56666	100.00000	99.18478			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	97.33334	100.00000	99.31283			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	82.16102	100.00000	99.45355			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	48.82201	100.00000	48.49680			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.01964	100.00000	18.89363			0.00	0	16,500,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.27338	100.00000	13.18497		463,700,000,000.00	4,637,000	77,995,000.00	
DV23 On	27/02/2023	Spot Bond				100.00000	13.25657	100.00000	13.16827		310,600,000,000.00	3,106,000	134,975,000.00	
DVF12 On	13/10/2012	Spot Bond				100.00000	97.06666	100.00000	96.29630			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.06401	100.00000	18.93702		156,000,000,000.00	1,560,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond				100.00000	15.62616	100.00000	15.51162			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond				100.00000	95.71402	100.00000	94.99075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	13.45973	100.00000	13.35935			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.08057	2.55000	101.97393			62,220,000,000.00	24,400,000	44,400,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.07707	100.00000	14.97663			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.82860	100.00000	13.73748			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.09148	8.00000	117.01663			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.48217	100.00000	13.38442			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	99.22896	100.00000	98.44967			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	85.83333	100.00000	85.24944			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	85.82292	100.00000	85.23909			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.04724	100.00000	23.86878			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.61025	100.00000	26.90474			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.90057	100.00000	15.78528			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.91315	100.00000	1.89509			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	90.60000	100.00000	89.94820			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.84659	100.00000	22.68095			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	90.86666	100.00000	90.21295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.21740	100.00000	22.05633			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	90.97778	100.00000	90.32326			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.99179	100.00000	22.82510			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	41.63439	100.00000	41.33253			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.68502	100.00000	21.52781			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.64810	100.00000	13.54915			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	41.65693	100.00000	41.35493			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.31912	100.00000	17.20500			0.00	0	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.81991	9.25000	101.74447			13,976,750,000.00	1,511,000	626,672,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.35458	10.00000	104.27069			8,000,000,000.00	800,000	41,050,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.93289	7.85000	101.86857			27,804,700,000.00	3,542,000	9,165,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.20479	7.50000	102.14345			4,995,525,000,000.00	666,070,000	999,581,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	85.02972	100.00000	84.45648			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.86001	100.00000	11.77402			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.54117	100.00000	11.45750			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	42.34670	100.00000	42.03968			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	42.53552	100.00000	42.22714			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.08698	8.37500	101.01869			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On	15/08/2013			100.00000	43.47969	100.00000	43.16446			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	26.68048	100.00000	26.50468			1,200,000,000.00	12,000	5,100,000.00
FRB05	On	21/12/2018			100.00000	9.19145	100.00000	9.13056			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	92.96692	100.00000	92.27827			0.00	0	8,000,000.00
FRB07	On	06/12/2012			100.00000	86.11221	100.00000	85.52105			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.12278	100.00000	10.04939			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.06968	100.00000	8.01117			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.70265	100.00000	1.69017			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	12.75938	100.00000	12.67485			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.18718	100.00000	9.12056			0.00	0	3,000,000.00
FRBI01	On	30/06/2014			100.00000	35.06479	100.00000	34.80368			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	52.22473	100.00000	51.87686			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.30065	100.00000	4.26843			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	3.19522	100.00000	3.17405			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	3.64649	100.00000	3.62234			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06 On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.29347	100.00000	0.29181			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.01952	100.00000	0.01941			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.01800	100.00000	0.01790			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	29.94210	100.00000	29.74373			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	64.25323	100.00000	63.78229			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	33.27242	100.00000	33.07519			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	29.02177	100.00000	28.84973			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04352	100.00000	0.04321			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.71745	100.00000	10.63974			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	59.75205	100.00000	59.31884			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.74598	100.00000	13.64632			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	90.41243	100.00000	89.76199			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On	20/06/2017			100.00000	9.39835	100.00000	9.33021			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.23040	100.00000	10.15623			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.72713	100.00000	29.51161			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.31634	100.00000	1.30254			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.34220	100.00000	1.32649			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.59516	100.00000	13.49660			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.48371	100.00000	1.47296			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.57921	100.00000	1.56363			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.84120	100.00000	0.82667			0.00	0	15,000,000.00
FRC17	On	03/06/2014			100.00000	30.43414	100.00000	30.23252		8,801,300,000.00		88,013	88,013.00
FRC29	On	22/07/2014			100.00000	24.47534	100.00000	24.29596			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.79590	100.00000	16.67413			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.83256	100.00000	13.73228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	45.33047	100.00000	44.99822			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.22183	6.90500	100.16628			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.28128	100.00000	9.21400			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.12257			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	45.73814	100.00000	45.40290			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.40830	100.00000	27.20958			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.08171	100.00000	1.07378			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.46372	5.87500	102.41483			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.93266	100.00000	10.85340			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.02323	100.00000	10.94332			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.36807	100.00000	6.32566			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.48528	100.00000	21.36356			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.83389	100.00000	5.79504			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.01214	100.00000	6.96543			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	83.72033	100.00000	83.15971			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.91614	100.00000	10.85429			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	83.86170	100.00000	83.30385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	1.08171	100.00000	1.07378			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.19922	100.00000	16.08178			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.39025	100.00000	16.27143			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.77151	100.00000	14.66442			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.56377	4.73000	104.43608			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.25804	100.00000	83.69756			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.97260	100.00000	14.86405			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.76530	100.00000	9.69450			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.87228	100.00000	10.79346			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.84587	100.00000	23.67299			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.36168	100.00000	12.27206			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.97927	100.00000	11.89241			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.46741	100.00000	82.91219			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.45714	100.00000	82.90200			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.75866	100.00000	57.41629			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.76447	100.00000	57.42207			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.78771	100.00000	57.44517			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.95266	100.00000	55.54701			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	10.52749	100.00000	10.46508			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.79037	100.00000	14.70270			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.51641	100.00000	10.45406			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.66795	100.00000	18.55729			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.35011	100.00000	15.25912			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.57265			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.76777	100.00000	42.45771			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.85080	100.00000	45.51838			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.86912	100.00000	42.55832			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	45.95994	100.00000	45.62673			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.11857	100.00000	42.80595			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.19652	100.00000	42.88333			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.01502	100.00000	43.69590			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.02061	100.00000	44.69421			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.65203	100.00000	45.32105			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.38091	100.00000	19.23707			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.27371	100.00000	39.98172			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.10899	100.00000	23.93228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.48718	100.00000	11.37875			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.65856	100.00000	12.56579			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	2.04447	100.00000	2.02517			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.43007	100.00000	8.36895			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.36387	100.00000	0.36044			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.90805	100.00000	3.88202			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.62211	100.00000	8.55891			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.19713	100.00000	4.16568			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	68.62337	100.00000	68.62335			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.04467	100.00000	99.24431			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.04467	100.00000	99.24431			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.69983	100.00000	2.68004			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	96.41768	100.00000	95.67410			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.88452	100.00000	11.62614			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	94.05685	100.00000	93.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On	02/08/2013	Spot Bond			100.00000	37.99317	100.00000	37.71772			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.53549	100.00000	38.25611			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.68535	2.00000	103.58144			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	51.44897	100.00000	63.84496			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	55.47691	100.00000	55.07471			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.86031	100.00000	54.34808			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.86823	100.00000	0.85802			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.70547	100.00000	1.68955			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.17139	100.00000	52.67492			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.51047	100.00000	52.02017			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00266	100.00000	0.00263			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.56221	100.00000	9.47293			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.63242	100.00000	1.61718			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.02769	100.00000	27.76021			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.78856	100.00000	16.63180			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.94709	100.00000	26.76954		640,300,000,000.00	6,403,000	151,600,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.35853	100.00000	21.21779		2,300,000,000.00	23,000	111,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	98.69522	9.00000	98.61579			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.38849	8.00000	104.31362			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.33030	100.00000	13.24199			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.77408	9.00000	100.72553			126,000,000.00	14,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.29070	100.00000	11.21590			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.74791	100.00000	12.66299			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.53032	100.00000	9.46718			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.40420	100.00000	2.38677			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.26818	100.00000	11.16064			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.09791	9.48500	102.02039			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	65.61478	100.00000	65.17770			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	66.98536	100.00000	66.60483			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	87.38723	100.00000	86.77613			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	87.40150	100.00000	86.79031			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C1	On	01/09/2012			100.00000	87.49290	100.00000	86.88106			0.00	0	0.00
GR1A2A	On	18/11/2012			100.00000	90.04361	100.00000	89.39737			0.00	0	0.00
GRA284	On	01/09/2012			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
GRA292	On	15/02/2013			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
GRA296	On	15/08/2012			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
GRA297	On	17/09/2012			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
GRD171	On	12/07/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
GRD172	On	18/07/2012			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.46090	100.00000	8.39888			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.65417	100.00000	10.57608			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	89.96602	100.00000	89.32033			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	90.09903	100.00000	89.45240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C On 18/11/2012 Spot Bond			100.00000	90.15446	100.00000	89.50741			0.00	0	0.00
GRN1D On 18/11/2012 Spot Bond			100.00000	90.35397	100.00000	89.70550			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	20.77388	100.00000	20.62327			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	11.50944	100.00000	11.42599			0.00	0	500,000.00
GRT03 On 15/10/2015 Spot Bond			100.00000	6.65634	100.00000	6.60755			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	9.57376	100.00000	9.50436			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	10.14860	100.00000	10.07422			0.00	0	0.00
GSIZ16 On 23/09/2016 Spot Bond			100.00000	9.89930	100.00000	9.82753			0.00	0	0.00
HMS1B2On 19/07/2012 Spot Bond			100.00000	97.48622	100.00000	96.72658			0.00	0	0.00
HMS1B3On 19/07/2012 Spot Bond			100.00000	97.48622	100.00000	96.72658			0.00	0	0.00
HMS1B5On 19/07/2012 Spot Bond			100.00000	100.53266	100.00000	99.74929			0.00	0	1,250,000.00
HMS1B6On 19/07/2012 Spot Bond			100.00000	105.38180	100.00000	104.56065			0.00	0	0.00
HMS1B7On 19/07/2013 Spot Bond			100.00000	44.95443	100.00000	44.62494			0.00	0	0.00
HMS1B8On 19/07/2015 Spot Bond			100.00000	14.78332	100.00000	14.67496			0.00	0	0.00
HMS1B9On 19/07/2015 Spot Bond			100.00000	16.49423	100.00000	16.37333			0.00	0	0.00
HMS1C2On 19/07/2012 Spot Bond			100.00000	97.56266	100.00000	96.80242			0.00	0	0.00
HMS1C3On 19/07/2013 Spot Bond			100.00000	45.15595	100.00000	44.82498			0.00	0	0.00
HMS1C4On 19/07/2015 Spot Bond			100.00000	15.17989	100.00000	15.06863			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.89079	100.00000	16.76699			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	97.66138	100.00000	96.90039			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	45.51869	100.00000	45.18506			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.68976	100.00000	15.57476			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.40067	100.00000	17.27313			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	98.01174	100.00000	97.24800			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	46.00234	100.00000	45.66517			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.31294	100.00000	16.19338			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	98.44171	100.00000	97.67464			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	99.07871	100.00000	98.30667			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.83881	100.00000	13.74662		2,100,000,000.00		21,000	48,222,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.81720	100.00000	5.77867			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	13.00693	100.00000	12.92028		500,000,000.00		5,000	29,700,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	13.00692	100.00000	12.92028			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.41258	2.50000	99.82107			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	15.34553	100.00000	15.25835			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	92.21644	100.00000	91.54004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	84.77633	100.00000	84.20480			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	85.89656	100.00000	85.30956			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.32096	100.00000	23.16730			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	57.40499	100.00000	56.98879			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.30457	100.00000	16.18637			0.00	0	1,200,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.45782	100.00000	15.34575		357,740,000,000.00	0.00	3,577,400	5,788,700.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.17802	100.00000	54.77798			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.27998	100.00000	38.99520			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.49153	100.00000	27.29221			0.00	0	9,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.04390	100.00000	33.81960			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.58129	100.00000	16.47204			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.58433	100.00000	13.49483			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.13257	100.00000	30.92633			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.33841	100.00000	31.10873			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.86112			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.08793	1.75000	105.98377			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.05107	8.27000	102.98226			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.52430	100.00000	15.41175			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	2.60455	100.00000	2.58566			120,000,000,000.00	1,200,000	400,000.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.72111	100.00000	4.68966			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.90805	100.00000	3.88202			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	8.67003	100.00000	11.45093			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.54308	100.00000	2.03802			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.15579	8.76500	102.08398			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.79667	100.00000	16.63983			0.00	0	25,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.15176	100.00000	10.05697			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.69247	100.00000	55.32550			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.71696	100.00000	15.61283			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.71696	100.00000	15.61283			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.09750	5.00000	102.05595			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.55561	100.00000	19.42606			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	13.51979	100.00000	13.42177			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	13.51979	100.00000	13.42177			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.43747	100.00000	12.32134			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.61841	100.00000	7.56317			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.48549	100.00000	21.34392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	54.83998	100.00000	54.47864			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.26593	100.00000	14.16250			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447		1,200,000,000,000.00	0.00	12,000,000	6,000,000.00
IND229	On	17/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.26929	100.00000	60.82509			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.90469	100.00000	15.00433			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.23750	100.00000	18.90828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			100.00000	14.20497	100.00000	17.62701			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	75.64643	100.00000	75.20491			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.59770	100.00000	84.01826			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.39609			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.76174	100.00000	8.69823			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.38110	100.00000	23.21158			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.59017	100.00000	9.52064			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	85.36201	100.00000	84.77866			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	84.17572	100.00000	83.60824			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	78.03468	100.00000	77.36390			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.14872	6.50000	102.11283			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.16663	100.00000	65.52810			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	61.64186	100.00000	60.68214			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	80.46647	100.00000	79.76879			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	79.31034	100.00000	78.63248			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	80.66344	100.00000	79.97596			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.20730	100.00000	93.50075			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.36290	100.00000	62.90351			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.28907	100.00000	42.97522			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.28907	100.00000	42.97522			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.52996	100.00000	45.19625			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.93421	100.00000	32.69543			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	95.45261	100.00000	94.72948			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.73457	100.00000	19.15249			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.70844	100.00000	22.54379			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.88118	100.00000	40.58479			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.19007	100.00000	18.01836			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.34737	100.00000	12.23083			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.92852	100.00000	9.83480			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.90021	8.80000	101.82831			0.00	0	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	33.29658	100.00000	33.07719			1,000,000,000.00	10,000	32,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.78428	100.00000	12.69159			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.37281	100.00000	13.28470			1,300,000,000.00	13,000	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.03990	100.00000	22.87285			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.62564	100.00000	16.50511			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.81058	100.00000	18.68596			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.36488	100.00000	9.29699			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02765	100.00000	0.02745			0.00	0	50,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.15465	2.75000	101.13188			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.91155	2.60000	102.80327			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.03376	100.00000	6.97362			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	61.95311	100.00000	61.54267			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	54.87178	100.00000	66.34991			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.54439	100.00000	16.43538			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.48815	100.00000	11.40487			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.52686	2.60000	101.41031			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	88.59223	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
IVA134	On	25/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			100,000,000,000.00	1,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.01431	100.00000	44.68438			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.67602	100.00000	8.61312			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.53502	100.00000	24.35519			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.73667	100.00000	65.26007			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.35004	100.00000	64.87625			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013			100.00000	71.71014	100.00000	71.23246			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	67.62511	100.00000	67.18193			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	68.48474	100.00000	68.02855			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	59.30249	100.00000	58.90961			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	97.11369	100.00000	96.37983			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.51085	100.00000	15.40865			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.41701	100.00000	44.09146			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.16663	100.00000	15.05666			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	56.13504	100.00000	56.13500			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	87.25337	100.00000	86.65847			0.00	0	7,700,000.00
MAQ007	On	27/01/2013			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	66.27575	100.00000	65.78999			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019 On	15/04/2014	Spot Bond			100.00000	32.42486	100.00000	32.18720			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	90.40689	100.00000	89.75336			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.00730	100.00000	55.60125			0.00	0	20,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.94059	100.00000	22.77427		310,000,000,000.00	3,100,000	1,550,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	99.18256	100.00000	98.37838			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.08075	100.00000	21.91891			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.72012	100.00000	17.55287		600,000,000,000.00	6,000,000	136,350,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	63.95348	100.00000	63.48474			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	64.16758	100.00000	63.69728			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.53864	100.00000	31.30748			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.81266	100.00000	98.02843			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.07659	100.00000	88.44485			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.05997	100.00000	30.83231			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	60.88522	100.00000	60.44381			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.47721	100.00000	29.26349			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.45989	100.00000	31.85701			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.19180	100.00000	14.08891			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.89642	100.00000	16.77392			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.60482	100.00000	3.57868			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.80083	100.00000	8.73702			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.66396	8.00000	101.59862			24,000,000.00	3,000	47,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.81211	100.00000	84.23905			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.98585	100.00000	20.83369			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.00374	100.00000	15.89772			305,882,400,000.00	3,058,824	1,529,412.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.00374	100.00000	15.89772			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.16123	100.00000	3.14029			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51040	100.00000	0.50700			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00117	100.00000	0.00116			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.04281	8.59000	101.97249			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.92479	9.34000	99.84965			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.91953	10.01000	99.83912			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.01439	100.00000	21.86854			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.04237	100.00000	11.95506			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.37358	100.00000	7.32013			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.69570	100.00000	10.61816			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.61694	100.00000	17.50085			900,000,000.00	9,000	15,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.14036	100.00000	17.97098			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.75453	8.78500	100.68355			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	55.33218	100.00000	54.93102			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.68818	8.00000	100.62347		310,456,000,000.00		38,807,000	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.22577	100.00000	32.01110		2,100,000,000.00		21,000	2,844,731.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.46491	100.00000	21.32191			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.34791	100.00000	16.23902		1,200,000,000.00		12,000	3,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.55853	100.00000	40.28984			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07138	100.00000	0.07086			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07138	100.00000	0.07086			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.79053	100.00000	6.74129			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.87494	100.00000	6.82510			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.95935	100.00000	6.90890			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.02688	100.00000	6.97594			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.13943	100.00000	7.08766		400,000,000,000.00		4,000,000	2,000,000.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.19570	100.00000	7.14353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020	Spot Bond			100.00000	7.26324	100.00000	7.21058			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.43205	100.00000	7.37817			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.54461	100.00000	7.48990			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.66840	100.00000	7.61281			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.78096	100.00000	7.72454			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.83723	100.00000	7.78041			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.51252	100.00000	8.45081			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.30036	100.00000	9.23293			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07138	100.00000	0.07086			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07138	100.00000	0.07086			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.24413	100.00000	31.01513			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.77961	100.00000	15.66396			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.53421	100.00000	9.46509			0.00	0	15,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.58413			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	86.09178	100.00000	85.50076			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.07094	100.00000	19.93870		401,100,000,000.00	0.00	4,011,000	10,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.40553	100.00000	13.30835			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.93581	100.00000	14.83739		600,000,000.00	0.00	6,000	6,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01952	100.00000	0.01941			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	65.51769	100.00000	65.03749			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.74670	100.00000	20.60926			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.33250	100.00000	18.19814			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.37755	100.00000	9.30881			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.01527	100.00000	32.79773			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.74481	100.00000	26.55091		570,000,000,000.00	5,700,000	21,900,000.00	
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.11147	100.00000	16.00531		1,900,000,000.00	19,000	9,350,000.00	
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.35586	100.00000	10.28077			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	65.81646	100.00000	65.32561			0.00	0	2,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	64.25116	100.00000	63.78024			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	58.32835	100.00000	57.90547			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	95.25138	100.00000	94.52977			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.44183	100.00000	22.31469			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.33811	100.00000	37.12657			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.40406	100.00000	21.28280			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.29862	100.00000	20.18362			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	17.01213	100.00000	16.88879			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49 On	12/03/2013	Spot Bond			100.00000	57.43571	100.00000	57.01931			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	55.66288	100.00000	55.25933			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	55.49338	100.00000	55.09105			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	55.49338	100.00000	55.09105			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	55.49338	100.00000	55.09105			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	15.86985	100.00000	17.72778			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.33432	100.00000	17.20727			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.84523	100.00000	18.70711			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.57791	100.00000	16.45772			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.39106	100.00000	9.33785			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.05237	100.00000	12.95774			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.24985	100.00000	9.19745			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.39823	100.00000	12.30735			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.13915	100.00000	13.04285			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.32801	100.00000	12.23765			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.73984	100.00000	2.71976			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	84.35345	100.00000	83.97631			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.69223	100.00000	6.65421			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On	30/08/2013			100.00000	35.49859	100.00000	35.24123			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.14857	100.00000	27.98172			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.05759	100.00000	27.89127			0.00	0	0.00
NED10	On	15/08/2012			100.00000	91.03433	100.00000	90.37146			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.97076	100.00000	19.83918			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	84.56819	100.00000	83.99807			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	72.44217	100.00000	72.03443			0.00	0	0.00
NED6	On	20/09/2013			100.00000	45.96906	100.00000	45.66617			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.15054	100.00000	36.90307			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.08312	100.00000	7.03121			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.02569	100.00000	16.91352			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.83603	100.00000	11.75023			0.00	0	0.00
NET41	On	16/02/2013			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
NET43	On	13/07/2012			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
NET44	On	16/08/2012			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.54650	100.00000	8.48276			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	13.48558	100.00000	13.39575			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.62403	100.00000	11.53975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.75683	6.82500	100.70126			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.73033	6.58500	100.67671			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.55332	100.00000	56.14331		600,000,000,000.00	6,000,000	3,000,000.00	
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.85598	100.00000	9.76396		400,000,000,000.00	4,000,000	2,000,000.00	
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.84472	100.00000	11.75885			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.76787	6.92500	100.71148			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.55332	100.00000	56.14331			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.85598	100.00000	9.76396			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.06541	100.00000	11.97794			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.81200	7.32500	100.75236			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.55332	100.00000	56.14331			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.85598	100.00000	9.76396			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.30477	100.00000	88.66991			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	60.33996	100.00000	59.90250			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	89.43652	100.00000	88.80071			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.55557	100.00000	60.11654			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	89.50239	100.00000	88.86612			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	60.82509	100.00000	60.38410			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.17545	100.00000	60.73193			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.84745	100.00000	9.77606			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.91010	8.21500	100.84323			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.40047	100.00000	47.04866			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.06709	100.00000	32.84921			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.63407	100.00000	13.54375			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.09455	100.00000	14.00169		40,000,000,000.00		400,000	400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.60624	100.00000	6.55697			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.15021	100.00000	13.06310			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	99.52722	100.00000	98.73940			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.59350	100.00000	65.11274			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.95449	100.00000	31.72028			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.78353	100.00000	31.55057			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.46921	100.00000	2.45131			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	10.00811	100.00000	9.93555			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.39983	100.00000	13.30162			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.45662	100.00000	13.35799			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.49070	100.00000	13.39182			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.30849	100.00000	14.20361			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.21715	100.00000	15.10562			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.89631	100.00000	20.74315			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.49470	100.00000	16.38543		2,100,000,000.00	21,000	88,300,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	95.13315	100.00000	94.41426			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	64.13047	100.00000	63.66552			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	31.86900	100.00000	31.63795			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	64.04518	100.00000	63.58085			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.63881	100.00000	31.40942			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.26550	100.00000	13.16932			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	94.92662	100.00000	94.21467			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	95.30899	100.00000	94.59417			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.82433			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.21659	100.00000	18.08307			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.78400	100.00000	3.75656			0.00	0	0.00
PMM01 On	28/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02 On 13/06/2013 Spot Bond			100.00000	51.56634	100.00000	51.07960			0.00	0	0.00
PNP03 On 21/02/2013 Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
PNP05 On 21/08/2012 Spot Bond			100.00000	90.50681	100.00000	89.85723			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	27.47506	100.00000	27.27586			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	72.18201	100.00000	71.77650			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	84.34614	100.00000	83.77879			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	56.45483	100.00000	56.04553			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	56.60739	100.00000	56.19699			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	38.90108	100.00000	38.61905			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	84.38767	100.00000	83.82004			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	27.61505	100.00000	27.41485			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	72.33840	100.00000	71.93200			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	56.86166	100.00000	56.44942			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	38.97114	100.00000	38.68860			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	84.46036	100.00000	83.89224			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	27.92801	100.00000	27.72553			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	57.31934	100.00000	56.90379			0.00	0	0.00
PR2D1B On 15/12/2012 Spot Bond			100.00000	84.64727	100.00000	84.07790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	28.27390	100.00000	28.06892			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	57.72619	100.00000	57.30767			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.70933	100.00000	29.49394		800,000,000,000.00	8,000,000	4,000,000.00	
PRP1A3	On	01/10/2012			100.00000	81.27053	100.00000	99.45355			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	81.29054	100.00000	99.45355			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	81.37058	100.00000	99.45355			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	104.41784	100.00000	103.57122			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.74398	100.00000	16.63365			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00180	100.00000	0.00179			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.01000	125.51016	6.06000	125.28651		137,868,766,546,000.00	939,894,600	21,765,624,707.00	
R158P	On	15/09/2015			100.00000	7.44177	100.00000	7.39273			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.30745	100.00000	3.28566			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.44422	100.00000	51.10155			0.00	0	0.00
R186	On	21/12/2026			8.01000	121.41848	8.06000	120.85530		71,511,285,734,280.00	927,751,028	13,450,861,800.00	
R187P	On	21/12/2026			100.00000	0.00080	100.00000	0.00080			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00036	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013			218.97001	74.61486	218.79901	73.69756		44,577,257,725,770.00	203,577,000	1,779,613,693.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.08000	254.48670	2.08000	254.23024			46,639,840,000.00	22,423,000	48,584,687.00
R201	On	21/12/2014	Spot Bond			4.97000	108.94504	5.04000	108.73129			3,309,051,764,480.00	665,805,184	2,926,746,981.00
R202	On	07/12/2033	Spot Bond			2.41500	187.49482	2.40000	187.74091			687,236,550,000.00	284,570,000	1,451,030,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.74533	8.00000	98.57949			280,000,000,000.00	35,000,000	800,000,000.00
R203	On	15/09/2017	Spot Bond			6.57500	109.70931	6.64000	109.35641			31,845,707,420,000.00	843,453,600	8,005,803,244.00
R204	On	21/12/2018	Spot Bond			6.87000	106.06005	6.93000	105.68139			39,448,901,345,460.00	742,198,158	3,974,273,506.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.20411	8.75000	100.00000			883,750,000,000.00	101,000,000	515,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	25.48091	100.00000	31.61937			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.12000	106.95144	5.19000	106.80184			19,140,893,368,320.00	738,455,736	2,135,398,230.00
R207	On	15/01/2020	Spot Bond			7.17000	103.82139	7.22500	103.44459			39,917,644,248,000.00	567,314,400	8,187,453,451.00
R208	On	31/03/2021	Spot Bond			7.29000	98.25267	7.34500	97.85196			47,911,172,393,070.00	572,177,283	10,818,882,041.00
R209	On	31/03/2036	Spot Bond			8.58500	78.06862	8.66000	77.40583			36,813,068,072,500.00	288,068,500	10,621,187,359.00
R210	On	31/03/2028	Spot Bond			2.38500	142.10875	2.35000	142.60162			207,972,000,000.00	87,200,000	174,288,139.00
R211	On	31/01/2017	Spot Bond			0.65000	121.44454	0.65000	121.33623			47,450,000,000.00	73,000,000	1,729,883,000.00
R212	On	31/01/2022	Spot Bond			2.05500	118.72821	2.04000	118.75746			863,100,000,000.00	420,000,000	1,664,748,000.00
R213	On	28/02/2031	Spot Bond			8.42500	89.06082	8.48000	88.54106			8,746,995,075,000.00	038,219,000	2,939,916,249.00
R214	On	28/02/2041	Spot Bond			6.50000	102.18454	6.50000	102.13155			10,716,719,000,000.00	648,726,000	6,060,320,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.39278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	56.51092	100.00000	56.13857			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.67395	100.00000	37.42571			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.11597	100.00000	24.95048			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.74398	100.00000	16.63365			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.16265	100.00000	11.08910			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.44177	100.00000	7.39273			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.96118	100.00000	4.92849			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.30745	100.00000	3.28566			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.54096	100.00000	45.23926			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.36064	100.00000	30.15950			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.24043	100.00000	20.10634			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.49362	100.00000	13.40422			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.99575	100.00000	8.93615			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.99716	100.00000	5.95743			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.99811	100.00000	3.97162			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.66541	100.00000	2.64775			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.77694	100.00000	1.76517			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.18462	100.00000	1.17678			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.78975	100.00000	0.78452			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.52650	100.00000	0.52301			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35100	100.00000	0.34867			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23400	100.00000	0.23245			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15600	100.00000	0.15497			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10400	100.00000	0.10331			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06933	100.00000	0.06887			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04622	100.00000	0.04592			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03081	100.00000	0.03061			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02054	100.00000	0.02041			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01370	100.00000	0.01360			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00913	100.00000	0.00907			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00609	100.00000	0.00605			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00406	100.00000	0.00403			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00271	100.00000	0.00269			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00180	100.00000	0.00179			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00120	100.00000	0.00119			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00080	100.00000	0.00080			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.30449	100.00000	30.08478			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.67488	100.00000	39.38409			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.72644	100.00000	2.70645			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.76396	100.00000	9.67279			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	86.71643	100.00000	86.11701			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	85.70527	100.00000	85.12091			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	52.83989	100.00000	52.34652			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	52.59811	100.00000	52.09614			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.63171	100.00000	10.71141			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	87.16386	100.00000	86.56135			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	84.22825	100.00000	83.66548			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	95.78947	100.00000	95.03916			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.13172	100.00000	16.01349			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.18190	5.87500	102.13396			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	92.08199	100.00000	91.40986			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	22.49975	100.00000	22.33662			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	60.43463	100.00000	59.99648			0.00	0	0.00
RP002	On	28/02/2013			100.00000	60.77743	100.00000	60.33679			0.00	0	0.00
RP004	On	25/11/2014			100.00000	24.99459	100.00000	24.81338		13,900,000,000,000.00	139,000,000	50,000,000.00	
RP005	On	31/03/2017			100.00000	13.43761	100.00000	11.57967			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28170	100.00000	0.27966			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.09932	100.00000	4.06960			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.09932	100.00000	4.06960			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	29.73146	100.00000	29.51591			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	22.89100	100.00000	22.75531			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	14.71763	100.00000	14.61093			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	102.33320	5.25000	102.28951			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.40892	100.00000	0.40599			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	97.84946	100.00000	97.06667			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.78045	100.00000	2.76007			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	61.14834	100.00000	60.78190			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	98.66117	100.00000	97.91562			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.76582	100.00000	11.68788		210,427,300,000,000.00	104,273,000	506,000,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	7.07112	100.00000	7.03095			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	89.84375	100.00000	89.20047			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.31897	100.00000	14.22462		75,000,000,000.00	750,000	22,050,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.82913	100.00000	10.75062			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.98627	8.00000	107.91686		960,000,000,000.00	120,000,000	0.00	
SBK15	On	23/01/2022	Spot Bond			100.00000	9.04141	100.00000	8.97514			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.02547	100.00000	7.96728			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.13992	100.00000	19.01381			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	58.89286	100.00000	58.50269			0.00	0	13,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.94445	100.00000	10.87195			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.27389	5.75000	121.11594			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.52795	100.00000	40.26092			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.66918	100.00000	56.29375			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.83676	100.00000	58.44908			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.83855	100.00000	11.76054			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.60233	100.00000	23.44681			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	9,500,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	58.88106	100.00000	58.49098			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.13176	100.00000	8.07280			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.55439	100.00000	22.39087			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.50943	100.00000	21.35349			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.80786	100.00000	2.78728			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.85968	100.00000	40.56021			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.26424	100.00000	41.95782			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.46174	100.00000	12.37963			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.01986	100.00000	29.80222			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.90734	100.00000	11.82006			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38706	100.00000	0.38426			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.78626	100.00000	0.78105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	8.07627	100.00000	8.01771			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.44703	100.00000	10.37782			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.28721	10.05000	101.20628			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00076	100.00000	0.00075			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.12402	100.00000	16.00711		3,600,000,000,000.00	36,000,000	8,000,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	1.74868	100.00000	1.73235			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31123	100.00000	0.30832			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.59603	8.00000	106.55030		232,000,000.00	29,000	339,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	8.91739	100.00000	8.85863			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.58419	100.00000	9.52104			0.00	0	71,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	62.74520	100.00000	62.33177			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.35821	100.00000	20.22260		600,000,000.00	6,000	2,700,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.99821	100.00000	53.59354			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.82215	100.00000	5.78358		120,000,000,000.00	1,200,000	200,000.00	
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.89291	100.00000	5.85366		140,000,000,000.00	1,400,000	700,000.00	
SCM107	On	15/09/2017	Spot Bond			100.00000	10.51473	100.00000	10.43850			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.24445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	2.34659	100.00000	2.32958			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03745	100.00000	0.04643			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.14872	6.50000	102.11283			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.38866	100.00000	10.31335			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.42424	100.00000	49.09502			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.30632	100.00000	16.19770			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	50.18625	100.00000	49.85376		1,080,800,000,000.00	10,808,000	2,708,000.00	
SMF3	On	30/06/2012	Spot Bond			100.00000	56.06503	100.00000	111.82363			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.83855	100.00000	11.76054			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.86112	100.00000	14.75337			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.49328	100.00000	2.47521			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.08711	100.00000	6.04298			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.02125	100.00000	1.01384			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.27321	100.00000	13.18527			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.92060	100.00000	10.81751			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.55369	100.00000	1.54243			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.21756	100.00000	9.15073			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.91315	100.00000	1.89509			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004 On	31/03/2021	Spot Bond			100.00000	8.10012	100.00000	8.03761			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.28130	6.75000	101.21224			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	21.29549	100.00000	21.19529			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	102.60939	7.25000	102.37644			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.61213	100.00000	1.59708			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.73432			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875 On	16/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	64.24445	100.00000	63.87949			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.03594			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.98971	100.00000	59.59120			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	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	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN928	On	19/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN929	On	19/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519		36,200,000,000,000.00	362,000,000	181,000,000.00	
SZ18	On	30/09/2015	Spot Bond			100.00000	21.65328	100.00000	21.50983			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.06137	100.00000	10.98809			0.00	0	1,675,905.00
T018	On	15/07/2014	Spot Bond			100.00000	32.79106	100.00000	32.57263			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.96446	100.00000	32.74725			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.90202	6.27500	100.85081			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.67157	100.00000	65.72920			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.24745	100.00000	64.76922			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.44750	100.00000	6.40024			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.11026	8.00000	106.04168			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			6.27000	100.45750	6.27000	100.40656			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.35162	100.00000	29.17764			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.87565	100.00000	41.48464			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.44273	100.00000	7.14305		8,000,000,000,000.00	80,000,000	594,000,000.00	
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.65691	100.00000	7.34861			0.00	0	805,000,000.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.62359	100.00000	8.13827			0.00	0	176,000,000.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.11740	100.00000	7.79055			0.00	0	105,000,000.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.10262	100.00000	8.73611			0.00	0	100,000,000.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.17202	100.00000	12.64166			0.00	0	20,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.25745	100.00000	96.49564			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	97.18561	100.00000	96.42436			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	98.15069	100.00000	97.38188			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	97.38916	100.00000	96.62632			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	97.65258	100.00000	96.88767			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.60807	100.00000	7.55231			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.14893	100.00000	8.08920			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.50950	100.00000	8.44713			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.23064	100.00000	9.16299			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.71141	100.00000	9.64023			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.80750	100.00000	14.69897			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.67776	100.00000	10.59950			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.22883	100.00000	4.19784			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.68662			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.52135	100.00000	31.03883			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.62571	100.00000	22.47582		100,900,000,000.00		1,009,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.10748	6.00000	102.05873			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.47350	100.00000	11.39789		41,300,000,000.00		413,000	1,005,013,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.40699	100.00000	13.31865		41,200,000,000.00		412,000	276,452,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.25444	100.00000	12.17369		24,100,000,000,000.00		241,000,000	271,986,770.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.80696	100.00000	12.72165			0.00	0	166,200,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.91515	100.00000	9.84982		3,400,000,000.00		34,000	20,034,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.05355	10.00000	99.97234			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.05222	9.75000	99.97303			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.05177	100.00000	9.97335			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012	Spot Bond			100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	30,000,000.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.03436	100.00000	55.71603			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.37577	100.00000	100.00000		18,000,000,000,000.00	180,000,000	150,000,000.00	
TSP134	On	27/06/2013	Spot Bond			100.00000	50.47702	100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000.00	
UG21	On	02/03/2021	Spot Bond			100.00000	14.07945	100.00000	13.98667			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	75.76810	100.00000	75.32240			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.08469	100.00000	31.84952			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.27027	100.00000	13.17300			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.23427	100.00000	18.10062			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.39678	100.00000	14.30192			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	92.46683	100.00000	91.78525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.94537	100.00000	42.63401			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	92.49530	100.00000	91.81351			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.04761	100.00000	42.74847			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	92.59777	100.00000	91.91524			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.40744	100.00000	43.09274			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.29704	100.00000	10.20090		1,240,000,000,000.00		12,400,000	6,200,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.34406	100.00000	4.30350			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.83265	100.00000	1.81554			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.96878	100.00000	10.90664			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.11450	100.00000	17.00173			0.00	0	60,842,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.25478	100.00000	14.14798		199,800,000,000.00		1,998,000	41,998,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.35118	100.00000	18.23027			0.00	0	13,950,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.42621	100.00000	11.35093		200,000,000,000.00		2,000,000	30,400,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.05832	100.00000	9.99205			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.87125	100.00000	9.80622			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.78812	100.00000	9.72362		260,000,000,000.00		2,600,000	28,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	38.96788	100.00000	38.71250			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.80667	100.00000	31.59595			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.81793	100.00000	8.75961			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.27303	100.00000	24.11222			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.84033	100.00000	19.70913			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.89553	100.00000	6.84985			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.16202	100.00000	14.06871			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.79852	100.00000	8.74012			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28093	100.00000	0.27907			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.56812	100.00000	5.53657			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02242	100.00000	0.02229			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.56812	100.00000	5.53657			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.91457	100.00000	14.82984			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.25835	100.00000	15.17167			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.30430	100.00000	14.22304			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.30430	100.00000	14.22304			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	13.56356	100.00000	13.48651			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.56356	100.00000	13.48651			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.83679	100.00000	12.76386			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.83679	100.00000	12.76386			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.08107	100.00000	12.01262			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.08107	100.00000	12.01262			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.39222	100.00000	11.32767			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.39222	100.00000	11.32767			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.72232	100.00000	10.66157			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.72232	100.00000	10.66157			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.14931	100.00000	10.09181			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.60693	100.00000	9.55250			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.17936	100.00000	7.13858			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.78178	100.00000	6.74326			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.38193	100.00000	6.34568			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.38193	100.00000	6.34568			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.03235	100.00000	5.99682			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.68631	100.00000	5.65282			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029	On	20/09/2016	Spot Bond			100.00000	5.33905	100.00000	5.30760			0.00	0	0.00
Total for j-Bonds :											861,130,627,232,880.00	,605,428,726	110,153,737,482.00	
Grand Total:											1,130,924,684,125.00	105,460,551	10,155,253,536.00	