



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/06/2012

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			8.28490	8.28490	8.53050	8.53050		17.02	419,663,324.60	50,654	289,885.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,386.11890	1.38612	1,143.075	17.19	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			5.61890	0.00562	8.175	17.19	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,238.81640	1.23882	997.032	16.34	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			8.31640	0.00832	12.132	16.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,141.29420	1.14129	900.712	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			10.79420	0.01079	15.812	15.77	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			125.69200	0.12569	85.086	21.73	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			695.19200	0.69519	900.186	21.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			111.09050	0.11109	75.528	22.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			780.59050	0.78059	990.628	22.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			98.61880	0.09862	67.203	22.88	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			868.11880	0.86812	1,082.303	22.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			200.82950	0.20083	133.081	19.63	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			420.32950	0.42033	598.181	19.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			187.31450	0.18731	124.407	19.93	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			456.81450	0.45681	639.507	19.93	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			142.81840	0.14282	96.108	21.13	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			612.31840	0.61232	811.208	21.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			288.27670	0.28828	190.053	18.17	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			257.77670	0.25778	405.153	18.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			266.79480	0.26679	176.648	18.46	0.00	0	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			286.29480	0.28629	441.748	18.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			248.35210	0.24835	164.310	18.75	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			317.85210	0.31785	479.410	18.75	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			450.10500	0.45011	300.393	16.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			119.60500	0.11960	215.493	16.61	43,098.54	200	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			419.04180	0.41904	277.453	16.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			138.54180	0.13854	242.553	16.82	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			335.78020	0.33578	220.408	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			205.28020	0.20528	335.508	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			677.72500	0.67772	473.906	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			47.22500	0.04723	89.005	15.39	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			595.18210	0.59518	409.029	15.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			64.68210	0.06468	124.129	15.80	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			517.22950	0.51723	351.250	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			86.72950	0.08673	166.350	16.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,044.50370	1.04450	807.069	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			14.00370	0.01400	22.169	15.48	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			854.02830	0.85403	631.750	15.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			23.52830	0.02353	46.850	15.43	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			808.74910	0.80875	590.428	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			28.24910	0.02825	55.529	15.42	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.38770	8.38770	8.63360	8.63360		17.67	22,940,359.50	2,735	51,848.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			113.30490	0.11330	86.473	25.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,879.70490	1.87970	2,098.773	25.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			77.62490	0.07762	53.511	27.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,544.02490	2.54402	2,765.811	27.63	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
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			304.02640	0.30403	231.151	20.25	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			670.42640	0.67043	843.451	20.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			279.73480	0.27973	212.984	20.68	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			746.13480	0.74613	925.284	20.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			205.08050	0.20508	156.054	22.33	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,071.48050	1.07148	1,268.354	22.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			570.79870	0.57080	434.660	17.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			237.19870	0.23720	346.960	17.25	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			432.04300	0.43204	327.985	18.53	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			398.44300	0.39844	540.285	18.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			361.13060	0.36113	274.165	19.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			527.53060	0.52753	686.465	19.39	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			801.01790	0.80102	612.803	15.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			117.41790	0.11742	175.103	15.91	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			764.09840	0.76410	580.914	15.96	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			130.49840	0.13050	193.214	15.96	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			728.15130	0.72815	553.412	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			144.55130	0.14455	215.712	16.18	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.49280	8.49280	8.73920	8.73920		17.97	212,320.00	25	19,377.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			162.74010	0.16274	136.657	25.74	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,273.54010	2.27354	2,493.857	25.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			317.20470	0.31720	259.948	21.63	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,128.00470	1.12800	1,317.148	21.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			221.63750	0.22164	184.383	23.77	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,682.43750	1.68244	1,891.583	23.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			187.04320	0.18704	155.775	24.83	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,997.84320	1.99784	2,212.975	24.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			911.82120	0.91182	739.046	16.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			172.62120	0.17262	246.246	16.18	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			845.58250	0.84558	681.648	16.38	0.00	0	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			206.38250	0.20638	288.848	16.38	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			418.81390	0.41881	341.217	20.09	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			779.61390	0.77961	948.417	20.09	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.58790	8.58790	8.83540	8.83540		18.19	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			664.35510	0.66436	556.273	18.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			568.95510	0.56896	708.373	18.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			660.66310	0.66066	553.056	18.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			575.26310	0.57526	715.156	18.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			656.99910	0.65700	549.859	18.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			581.59910	0.58160	721.959	18.68	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.68220	8.68220	8.93040	8.93040		18.48	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,226.43250	1.22643	1,057.969	16.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			296.03250	0.29603	375.768	16.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			771.15970	0.77116	665.305	19.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			840.75970	0.84076	983.105	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.10290	9.10290	9.35220	9.35220		19.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,734.27440	1.73427	1,585.429	17.52	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			382.07440	0.38207	482.529	17.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.51820	10.51820	10.76020	10.76020		22.50	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.28490	8.28490	8.53050	8.53050		17.02	4,722,393.00	570	1,065.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			29,275.06710	0.29275	19,286.930	18.12	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			25,225.06710	0.25225	39,796.930	18.12	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			24,835.21000	0.24835	16,431.020	18.75	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			31,785.21000	0.31785	47,941.020	18.75	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.38770	8.38770	8.63360	8.63360		17.67	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			43,604.29320	0.43604	33,100.488	18.49	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			39,244.29320	0.39244	53,330.488	18.49	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.49280	8.49280	8.73920	8.73920			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			4,920.00000	0.04920	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	19,720.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.58790	8.58790	8.83540	8.83540		18.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			65,699.91000	0.65700	54,985.872	18.68	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			58,159.91000	0.58160	72,195.872	18.68	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			66,435.51160	0.66436	55,627.340	18.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			56,895.51160	0.56896	70,837.340	18.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			66,066.30790	0.66066	55,305.555	18.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			57,526.30790	0.57526	71,515.555	18.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.00100	13.00100	13.22360	13.22360		13.14	298,359,949.00	22,949	30,658.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,885.85200	1.88585	1,665.037	16.33	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			12.25200	0.01225	14.037	16.33	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,112.24190	1.11224	900.254	12.84	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			38.64190	0.03864	49.254	12.84	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			264.89880	0.26490	181.762	14.70	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			491.29880	0.49130	630.762	14.70	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			171.11270	0.17111	110.068	15.91	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			797.51270	0.79751	959.068	15.91	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.15860	13.15860	13.38010	13.38010		14.17	394,758.00	30	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			440.75950	0.44076	338.979	15.67	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			760.65950	0.76066	880.379	15.67	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			317.90790	0.31791	239.678	16.97	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,137.80790	1.13781	1,281.078	16.97	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			553.12360	0.55312	430.962	14.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			543.02360	0.54302	642.362	14.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			488.10610	0.48811	377.532	15.26	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			658.00610	0.65801	768.932	15.26	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.31930	13.31930	13.54070	13.54070		17.29	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			1,096.39880	1.09640	974.608	23.77	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,085.69880	1.08570	1,185.308	23.77	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10410	0.10410	0.10760	0.10760		19.35	2,602.50	25	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			322.83320	0.00323	209.830	22.21	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			562.83320	0.00563	799.830	22.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10560	0.10560	0.10910	0.10910		19.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			575.06250	0.00575	434.314	21.62	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			665.06250	0.00665	874.314	21.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51700	10.51700	10.60950	10.60950		13.16	620,503.00	59	27,432.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,169.58810	1.16959	1,077.391	13.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			10.08810	0.01009	10.391	13.19	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			883.69200	0.88369	796.668	12.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			24.19200	0.02419	29.668	12.78	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			748.10490	0.74810	664.558	12.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			38.60490	0.03860	47.558	12.58	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			507.56400	0.50756	436.500	12.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			98.06400	0.09806	119.500	12.73	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			116.99600	0.11700	90.407	15.96	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			707.49600	0.70750	773.407	15.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			109.54430	0.10954	84.289	16.18	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			750.04430	0.75004	817.289	16.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.65950	10.65950	10.75000	10.75000		14.39	1,353,756.50	127	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			345.65880	0.34566	302.524	15.45	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			595.65880	0.59566	643.024	15.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			316.53710	0.31654	276.198	15.75	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			666.53710	0.66654	716.698	15.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			225.83080	0.22583	195.208	16.98	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			975.83080	0.97583	1,035.708	16.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			599.63090	0.59963	536.574	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			249.63090	0.24963	277.074	13.81	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			405.97510	0.40598	357.423	14.90	0.00	0	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			475.97510	0.47598	517.923	14.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			361.35020	0.36135	316.760	15.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			561.35020	0.56135	607.260	15.30	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,294.98350	1.29498	1,206.011	13.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			44.98350	0.04498	46.511	13.55	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			657.00250	0.65700	590.992	13.57	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			207.00250	0.20700	231.492	13.57	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.80750	10.80750	10.89660	10.89660		14.69	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			527.72810	0.52773	477.585	15.09	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			601.12810	0.60113	640.085	15.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.09100	11.09100	11.18190	11.18190		14.80	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			814.09390	0.81409	748.685	14.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			832.19390	0.83219	857.685	14.96	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			448.88000	448.88000	448.32500	448.32500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			455.22000	455.22000	454.66600	454.66600			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			404.79500	404.79500	404.48800	404.48800			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			410.51300	410.51300	410.20900	410.20900			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.42860	8.42860	8.48870	8.48870		14.07	25,285.80	3	5,916.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			265.20410	0.26520	225.728	14.07	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			196.50410	0.19650	217.128	14.07	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.47170	8.47170	8.53220	8.53220		14.44	4,066,416.00	480	11,446.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			375.81730	0.37582	337.078	14.46	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			303.61730	0.30362	325.378	14.46	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.51630	8.51630	8.57730	8.57730		14.54	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			461.08880	0.46109	421.723	14.56	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			393.78880	0.39379	415.423	14.56	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.75490	9.75490	9.80220	9.80220		16.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future			8.11800	8.11800	8.23950	8.23950		12.29	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			172.94360	0.17294	133.661	13.11	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			203.44360	0.20344	285.661	13.11	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.20350	8.20350	8.32460	8.32460		12.89	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			278.75210	0.27875	233.007	13.42	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			304.15210	0.30415	379.507	13.42	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.13240	0.13240	0.12410	0.12410			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05490	0.05490	0.05900	0.05900			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.16720	0.16720	0.11870	0.11870			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.03010	0.03010	0.04160	0.04160			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.22400	0.22400	0.15330	0.15330			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.07610	0.07610	0.09680	0.09680			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.77020	8.77020	8.84180	8.84180		14.32	107,364,788.40	12,242	2,132.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			215.93830	0.21594	187.057	15.19	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			284.13830	0.28414	326.857	15.19	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.90200	8.90200	8.97380	8.97380		16.10	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			380.50160	0.38050	339.780	16.69	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			446.70160	0.44670	477.780	16.69	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.20870	8.20870	8.43870	8.43870		14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			1,039.00000	1.03900	809.000	14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			719.00000	0.71900	489.000	14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.25	Call			190.00000	0.19000	0.000	14.36	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.25	Put			1.00000	0.00100	41.000	14.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	8.51	Call			11.00000	0.01100	0.000	14.36	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			82.00000	0.08200	301.000	14.36	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.22740	8.22740	8.47180	8.47180		16.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			292.00000	0.29200	148.000	16.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			70.00000	0.07000	171.000	16.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			152.00000	0.15200	75.000	18.42	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			190.00000	0.19000	358.000	18.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,073.00000	1.07300	830.000	16.98	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	3.000	16.98	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			757.00000	0.75700	521.000	15.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			5.00000	0.00500	14.000	15.47	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.26510	8.26510	8.51020	8.51020		16.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			807.00000	0.80700	582.000	15.31	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			17.00000	0.01700	37.000	15.31	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			378.00000	0.37800	236.000	16.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			118.00000	0.11800	221.000	16.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			241.00000	0.24100	150.000	18.27	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			241.00000	0.24100	395.000	18.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,116.00000	1.11600	875.000	15.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			6.00000	0.00600	10.000	15.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.29770	8.29770	8.54350	8.54350		17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			311.00000	0.31100	212.000	18.29	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			278.00000	0.27800	424.000	18.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,158.00000	1.15800	918.000	15.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			15.00000	0.01500	20.000	15.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			855.00000	0.85500	637.000	15.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			32.00000	0.03200	59.000	15.54	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			445.00000	0.44500	304.000	16.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			152.00000	0.15200	256.000	16.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.33620	8.33620	8.58220	8.58220		17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.25	Call			515.00000	0.51500	373.000	17.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			183.00000	0.18300	287.000	17.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			384.00000	0.38400	277.000	18.23	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			312.00000	0.31200	451.000	18.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,205.00000	1.20500	970.000	15.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			23.00000	0.02300	34.000	15.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			912.00000	0.91200	698.000	15.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			50.00000	0.05000	82.000	15.63	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.37130	8.37130	8.61720	8.61720		17.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			443.00000	0.44300	332.000	18.18	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			336.00000	0.33600	471.000	18.18	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			962.00000	0.96200	750.000	15.66	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			65.00000	0.06500	99.000	15.66	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.40290	8.40290	8.64880	8.64880		17.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,006.00000	1.00600	794.000	15.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			77.00000	0.07700	111.000	15.59	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			492.00000	0.49200	378.000	18.08	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			353.00000	0.35300	485.000	18.08	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.10800	87.98071	9.12400	87.84956			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.19600	85.44517	9.21300	85.30808			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			405.54700	405.54700	405.28400	405.28400			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			70,540.00000	7.05400	73,170.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			411.27600	411.27600	411.01700	411.01700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			70,570.00000	7.05700	73,160.000		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			174.88700	174.88700	174.74900	174.74900			3,497,740.00	2	594.00
IGOV	On	01/11/2012	Index Future			177.35700	177.35700	177.22000	177.22000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	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			5.54000	94.46000	5.53500	94.46500			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.50000	94.50000	5.50500	94.49500			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.41000	94.59000	5.38500	94.61500			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.36000	94.64000	5.32500	94.67500			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.31000	94.69000	5.25500	94.74500			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.28000	94.72000	5.23500	94.76500			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.29000	94.71000	5.24500	94.75500			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.38000	94.62000	5.35500	94.64500			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.51000	94.49000	5.48500	94.51500			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.68000	94.32000	5.65500	94.34500			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.87000	94.13000	5.84500	94.15500			0.00	0	400.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	18/06/2014			Jibar Tradeable Future	6.06000	93.94000	5.98500	94.01500		0.00	0	0.00
NZ\$ / R	On	17/09/2012			Foreign Exchange Future	6.62180	6.62180	6.67250	6.67250	11.31	0.00	0	0.00
NZ\$ / R	On	17/09/2012	6.59	Call	Foreign Exchange Future			187.61600	0.18762	156.167	11.32	0	0.00
NZ\$ / R	On	17/09/2012	6.59	Put	Foreign Exchange Future			105.11600	0.10512	124.367	11.32	0	0.00
NZ\$ / R	On	14/12/2012			Foreign Exchange Future	6.67830	6.67830	6.72860	6.72860	13.60	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Call	Foreign Exchange Future			302.37990	0.30238	269.125	13.56	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Put	Foreign Exchange Future			203.77990	0.20378	220.825	13.56	0	0.00
R157	On	02/08/2012			Bond Future	6.01300	126.22985	5.99800	126.27718	2.40	0.00	0	15,380.00
R157	On	02/08/2012	6.15	Call	Bond Future			662.89000	0.66289	627.460	2.43	0	0.00
R157	On	02/08/2012	6.15	Put	Bond Future			184.33000	0.18433	196.230	2.43	0	0.00
R157	On	02/08/2012	6.35	Call	Bond Future			1,164.29000	1.16429	1,120.600	2.47	0	1,250.00
R157	On	02/08/2012	6.35	Put	Bond Future			59.72000	0.05972	63.360	2.47	0	0.00
R157	On	02/08/2012	6.55	Call	Bond Future			1,741.87000	1.74187	1,695.070	2.52	0	0.00
R157	On	02/08/2012	6.55	Put	Bond Future			15.41000	0.01541	15.940	2.52	0	1,250.00
R157	On	02/08/2012	6.95	Call	Bond Future			2,958.48000	2.95848	2,911.090	2.60	0	0.00
R157	On	02/08/2012	6.95	Put	Bond Future			0.53000	0.00053	0.470	2.60	0	3,750.00
R157	On	01/11/2012			Bond Future	6.04600	121.20714	6.02800	121.25931	2.66	0.00	0	200.00
R157	On	01/11/2012	5.78	Call	Bond Future			436.83000	0.43683	423.580	2.63	0	5,630.00
R157	On	01/11/2012	5.78	Put	Bond Future			1,158.68000	1.15868	1,197.600	2.63	0	0.00
R157	On	01/11/2012	6.24	Call	Bond Future			1,107.26000	1.10726	1,077.230	2.71	0	0.00
R157	On	01/11/2012	6.24	Put	Bond Future			494.59000	0.49459	516.730	2.71	0	0.00
R157	On	07/02/2013			Bond Future	6.08400	123.07791	6.06300	123.13291	2.60	0.00	0	0.00
R157	On	07/02/2013	6.28	Call	Bond Future			1,320.21000	1.32021	1,289.390	2.65	0	0.00
R157	On	07/02/2013	6.28	Put	Bond Future			753.43000	0.75343	777.610	2.65	0	0.00
R157	On	15/09/2015			Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R157/R2	On	15/09/2015			Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R157/R2	On	15/09/2015			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
R186	On	02/08/2012	Bond Future			7.94600	122.98216	7.96200	122.82621		10.95	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			579.51000	0.57951	589.300	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			3,571.69000	3.57169	3,425.530	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			681.81000	0.68181	694.300	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,271.72000	3.27172	3,128.260	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			858.58000	0.85858	875.950	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,848.51000	2.84851	2,709.930	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			9,558.33000	9.55833	9,708.650	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			22.05000	0.02205	16.420	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,655.89000	6.65589	6,789.920	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			121.07000	0.12107	99.150	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			7,419.59000	7.41959	7,559.760	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			79.08000	0.07908	63.300	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			7,504.84000	7.50484	7,645.610	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			75.31000	0.07531	60.130	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,865.17000	1.86517	1,912.090	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,495.93000	1.49593	1,386.900	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,416.42000	3.41642	3,502.100	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			657.32000	0.65732	587.050	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,775.96000	3.77596	3,869.130	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			546.98000	0.54698	484.200	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.01600	124.71543	8.03200	124.56243		12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,270.40000	6.27040	6,386.890	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,914.40000	1.91440	1,877.890	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,368.61000	8.36861	8,510.630	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,162.44000	1.16244	1,151.460	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,732.57000	2.73257	2,785.430	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,782.37000	4.78237	4,682.230	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,519.70000	3.51970	3,579.430	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,825.98000	3.82598	3,732.710	12.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future			8.09200	121.34990	8.10900	121.19068		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,809.40000	6.80940	6,992.100	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,497.97000	3.49797	3,521.450	13.60	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			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			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			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.14522	220.14522	220.15383	220.15383			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			503.83000	0.50383	495.220		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.35002	256.35002	255.88181	255.88181			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	200.020		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			268.19000	0.26819	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.07900	109.21892	5.06300	109.25608		1.69	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			419.80000	0.41980	395.780	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			102.17000	0.10217	115.310	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.99600	110.76251	4.97700	110.80217		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			590.37000	0.59037	570.130	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			313.12000	0.31312	332.540	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.87300	108.05863	4.84800	108.10444		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			695.28000	0.69528	664.860	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			453.66000	0.45366	469.050	1.67	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future			188.53308	188.53308	188.52430	188.52430			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			84.30000	0.08430	93.080		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			6.55000	110.51751	6.55100	110.51304		4.61	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			745.26000	0.74526	743.050	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			526.49000	0.52649	519.810	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,508.82000	1.50882	1,510.250	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			182.32000	0.18232	179.280	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,673.79000	2.67379	2,676.730	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			36.50000	0.03650	34.970	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,356.67000	4.35667	4,360.800	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			2.45000	0.00245	2.110	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.60300	107.92016	6.60300	107.92016		5.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,004.42000	2.00442	2,018.270	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			872.70000	0.87270	886.550	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.66500	109.58392	6.66400	109.58796		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,393.60000	2.39360	2,398.830	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,284.95000	1.28495	1,294.220	5.27	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.84200	106.91477	6.85300	106.85671		5.88	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,802.85000	1.80285	1,840.380	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			249.90000	0.24990	229.370	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.90000	108.42243	6.91100	108.36645		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,611.20000	2.61120	2,620.200	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,053.66000	1.05366	1,006.680	6.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future			6.96400	106.06282	6.97500	106.00911		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,137.01000	3.13701	3,145.620	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,612.96000	1.61296	1,567.860	6.92	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			5.15100	103.67853	5.11800	103.72474		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			184.73000	0.18473	155.980	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			83.95000	0.08395	101.410	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.02000	105.14336	4.97900	105.19122		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			290.11000	0.29011	263.330	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			207.25000	0.20725	228.330	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.78300	102.99843	4.72400	103.05215		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			338.68000	0.33868	310.850	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			305.89000	0.30589	331.780	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			7.12400	101.16404	7.14000	101.07252		7.01	0.00	0	27,283.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,309.15000	2.30915	2,363.260	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			221.21000	0.22121	183.800	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.18500	102.59091	7.20100	102.50209		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,141.96000	3.14196	3,197.380	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,066.20000	1.06620	1,032.800	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.25300	100.53626	7.27000	100.44504		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,729.18000	3.72918	3,793.050	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,664.53000	1.66453	1,637.180	8.30	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012			7.23800	99.27005	7.26400	99.10841		7.90	0.00	0	16,180.00
R208	On	02/08/2012	7.20	Call			786.07000	0.78607	839.580	7.88	0.00	0	3,450.00
R208	On	02/08/2012	7.20	Put			1,184.57000	1.18457	1,076.440	7.88	0.00	0	0.00
R208	On	02/08/2012	7.50	Call			1,872.97000	1.87297	1,980.820	8.07	0.00	0	1,150.00
R208	On	02/08/2012	7.50	Put			421.06000	0.42106	367.270	8.07	0.00	0	0.00
R208	On	02/08/2012	7.80	Call			3,371.48000	3.37148	3,512.190	8.26	0.00	0	0.00
R208	On	02/08/2012	7.80	Put			113.05000	0.11305	92.120	8.26	0.00	0	1,150.00
R208	On	02/08/2012	8.25	Call			5,897.69000	5.89769	6,056.740	8.56	0.00	0	0.00
R208	On	02/08/2012	8.25	Put			9.29000	0.00929	6.700	8.56	0.00	0	3,450.00
R208	On	01/11/2012			7.29900	97.27416	7.32500	97.11661		9.30	0.00	0	0.00
R208	On	01/11/2012	7.70	Call			3,444.52000	3.44452	3,558.470	9.60	0.00	0	0.00
R208	On	01/11/2012	7.70	Put			1,207.30000	1.20730	1,163.700	9.60	0.00	0	0.00
R208	On	07/02/2013			7.36500	98.77971	7.39300	98.61477		9.26	0.00	0	0.00
R208	On	07/02/2013	7.78	Call			4,135.24000	4.13524	4,228.470	9.42	0.00	0	0.00
R208	On	07/02/2013	7.78	Put			1,891.11000	1.89111	1,819.400	9.42	0.00	0	0.00
R208	On	31/03/2021			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012			8.52000	79.25038	8.53600	79.11849		15.41	0.00	0	28,799.00
R209	On	02/08/2012	8.91	Call			3,464.58000	3.46458	3,546.240	15.87	0.00	0	0.00
R209	On	02/08/2012	8.91	Put			480.31000	0.48031	430.080	15.87	0.00	0	0.00
R209	On	01/11/2012			8.58500	77.23118	8.60200	77.09285		18.47	0.00	0	0.00
R209	On	01/11/2012	8.99	Call			5,056.73000	5.05673	5,192.140	19.03	0.00	0	0.00
R209	On	01/11/2012	8.99	Put			2,003.68000	2.00368	2,000.760	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future			8.65700	78.41697	8.67300	78.28859		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,222.97000	6.22297	6,303.750	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,218.69000	3.21869	3,171.090	19.08	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			142.89543	142.89543	142.88906	142.88906			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			229.06000	0.22906	235.430		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			120.71076	120.71076	120.71102	120.71102			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			351.02000	0.35102	350.760		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			117.90247	117.90247	117.99789	117.99789			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			607.89000	0.60789	512.470		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.37100	90.23322	8.38100	90.14881		13.60	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,436.80000	3.43680	3,478.840	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			484.47000	0.48447	442.100	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.43900	87.97930	8.45000	87.88777		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,006.18000	5.00618	5,067.750	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.81	Put			2,087.49000	2.08749	2,057.530	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.51600	89.33589	8.52700	89.24582		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,249.21000	6.24921	6,313.780	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,275.47000	3.27547	3,249.970	16.89	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/R1On		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			8.57900	80.78661	8.60500	80.56268			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			2,871.92000	2.87192	3,095.850		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/R2On		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			1.30020	1.30020	1.33800	1.33800		16.47	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.33	Call			455.36460	0.04554	292.112	17.29	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.33	Put			375.36460	0.03754	590.112	17.29	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.31450	1.31450	1.35230	1.35230		17.14	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			699.18430	0.06992	524.559	17.94	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			576.18430	0.05762	779.559	17.94	0.00	0	0.00
Total for Derivatives :												863,267,294.84	90,101	1,449,969.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	9.54656	100.00000	9.52343			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.92699	100.00000	19.88313			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.57136	100.00000	8.55061			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.71636	5.00000	126.69935			0.00	0	40,200,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	89.85112	100.00000	89.63970			0.00	0	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
AB06	On	27/03/2015	Spot Bond			100.00000	20.10954	100.00000	20.06527			164,000,000,000.00	1,640,000	15,330,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.85458	100.00000	34.77786			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.46692	100.00000	10.44156			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.56862	100.00000	13.53876			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.41140	100.00000	38.31835			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.73775	100.00000	27.67305			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.84305	100.00000	16.80225			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.31446	100.00000	27.24829			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.55374	100.00000	10.52817			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.91855	100.00000	7.89936			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.75502	100.00000	7.73623			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.86826	100.00000	7.84921			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.60937	100.00000	24.55520			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.36587	100.00000	17.32380			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.52183	100.00000	26.46345			0.00	0	900,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	20.68832	100.00000	20.61197			0.00	0	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.91356	100.00000	16.87258			0.00	0	10,000,000.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.50489	100.00000	10.47916			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	69.24029	100.00000	69.08620			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	49.08896	100.00000	48.98090			0.00	0	600,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	39.97830	100.00000	39.88145			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	62.08554	100.00000	61.93514			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	80.35191	100.00000	80.23426			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	35.20985	100.00000	35.12772			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.29500	100.00000	19.24999			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.53324	8.00000	90.50193			0.00	0	300,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	93.44000	100.00000	93.20699			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.02008	100.00000	25.96217			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.04691	100.00000	14.01251			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.21262	9.58000	100.05528			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.44829	100.00000	10.41795			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.67624	100.00000	12.63666			0.00	0	325,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.17111	4.50000	100.14577			0.00	0	133,000,000.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.13165	100.00000	5.11962			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.44813	100.00000	17.40722			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.51954	100.00000	4.50894			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	95.60250	100.00000	140.39579			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	84.53136	100.00000	84.33420			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.87334	100.00000	4.86190			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.10354	100.00000	2.09956			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.10354	100.00000	2.09956			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.59021	6.82500	100.57171			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.21178	100.00000	6.19909			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.48734	100.00000	11.46530			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.78901	100.00000	9.76530			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.56716	100.00000	10.54678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	20.68983	100.00000	20.64589			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.64576	100.00000	9.62726			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.13293	100.00000	9.11537			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.63696	100.00000	18.60101			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.83446	100.00000	17.79996			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.05095	100.00000	2.04447			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.99973	100.00000	1.99341			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.15705	100.00000	17.12386			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.36254	100.00000	21.32899			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.82351	100.00000	14.77178			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.58657	100.00000	15.55642			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.95285	100.00000	14.92392			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.66684	100.00000	14.63847			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.44555	100.00000	13.41595			0.00	0	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.82693	100.00000	18.78549			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.97238	100.00000	8.95252			0.00	0	4,600,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.33900	100.00000	11.31404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	16.41023	100.00000	16.37411			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	28.28774	100.00000	28.22143			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	117.35986	4.00000	117.33174			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.43013	100.00000	6.41498			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.26433	100.00000	4.25427			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.69636	100.00000	43.59050			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	56.45194	100.00000	56.31518			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.75485	100.00000	56.61736			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.45761	100.00000	18.41289			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.88203	100.00000	41.78056			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.97181	100.00000	65.81024			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.88203	100.00000	41.78056			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	63.02463	100.00000	62.87195			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	57.02204	100.00000	56.89652			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.01913	13.50000	103.98221			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.22371	100.00000	16.18441			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.48721	100.00000	16.44727			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.22895	100.00000	20.17994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038 On 16/10/2012 Spot Bond			100.00000	98.44941	100.00000	98.18828			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	38.81032	100.00000	38.71630			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.76859	100.00000	38.67468			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.96021	100.00000	15.92154			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.26866	100.00000	1.26626			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	64.08145	100.00000	63.92450			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	64.08145	100.00000	63.92450			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.87751	100.00000	29.80513			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.25030	100.00000	38.14070			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	95.04531	100.00000	94.80530			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	39.32503	100.00000	39.22976			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.67497	100.00000	13.64184			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.48643	100.00000	14.45134			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	13.31323	100.00000	13.28098			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	13.55765	100.00000	13.52480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.00000	13.66519	100.00000	13.63209			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.14512	100.00000	13.11587			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.14512	100.00000	13.11587			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.21508	100.00000	13.18567			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.11770	100.00000	13.08592			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.21508	100.00000	13.18567			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.07516	100.00000	13.04607			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.74393	100.00000	20.70468			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.56718	100.00000	20.51735			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.95515	100.00000	83.76734			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.01203	100.00000	38.91752			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.83664	100.00000	12.80555			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.01203	100.00000	38.91752			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.95515	100.00000	83.76734			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.53282	100.00000	8.51215			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.52560	100.00000	8.50495			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.53565	100.00000	8.51497			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.32874	100.00000	8.30856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.00000	38.66426	100.00000	38.57059			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.74418	100.00000	8.72299			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.94250	100.00000	65.78101			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.26315	100.00000	44.15474			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.95429	100.00000	65.79276			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.48947	100.00000	10.46406			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.41893	100.00000	27.35252			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.14615	100.00000	38.06127			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.23751	100.00000	31.16184			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	91.52651	100.00000	91.30218			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.28817	100.00000	9.26542			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.30001	100.00000	9.27724			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.77686	100.00000	24.71617			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.48909	100.00000	3.48137			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.26945	100.00000	4.26005			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.39170	100.00000	5.38150			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.62999	100.00000	3.62200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021	Spot Bond			100.00000	3.76887	100.00000	3.76057			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.09418	100.00000	8.07457			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.77686	100.00000	24.71617			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.64779	100.00000	20.59776			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.59405	100.00000	20.54416			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.95972	100.00000	7.94044			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.94938	100.00000	7.93012			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.63656	100.00000	1.63292			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	84.12018	100.00000	83.93199			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.63656	100.00000	1.63292			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.64779	100.00000	20.59776			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.57121	100.00000	10.54560			0.00	0	379,621.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.91390	100.00000	9.88989			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.12520	100.00000	8.10552			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013	Spot Bond			100.00000	35.58480	100.00000	35.49859			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.00204	100.00000	27.94660			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.73873	100.00000	27.68381			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.94651	100.00000	9.92683			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.08086	100.00000	24.02252			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.90687	100.00000	15.87537			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.73032	100.00000	15.69917			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.07303	100.00000	16.04121			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.92427	100.00000	9.90463			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.53504	100.00000	9.51616			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.93802	100.00000	15.90646			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.05226	100.00000	16.02048			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.47824	100.00000	10.46187			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.48533	100.00000	12.46060			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.98995	100.00000	15.95829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	29.54465	100.00000	29.47308			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.69133	100.00000	19.64363			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.14914	100.00000	27.08336			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28075	100.00000	0.28031			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.26051	100.00000	9.23808			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.90652	1.75000	101.88988			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.50634	100.00000	15.46878			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.52526	100.00000	15.48765			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.25014	100.00000	0.24953			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25014	100.00000	0.24953			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	37.53661	100.00000	37.41125			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.61252	100.00000	20.54369			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	72.25341	100.00000	72.11683			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	72.23267	100.00000	72.09612			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.17960	100.00000	60.04642			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.93338	100.00000	14.89720			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.93338	100.00000	14.89720			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.93338	100.00000	14.89720			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.35756	100.00000	11.33255			0.00	0	7,300,000.00
AIR02	On	30/04/2023			100.00000	13.50292	100.00000	13.47303			0.00	0	2,290,000.00
AIR02U	On	05/10/2014			100.00000	24.64368	100.00000	24.58333			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.55508	100.00000	18.51424			0.00	0	14,100,000.00
AIR03U	On	26/10/2014			100.00000	25.92342	100.00000	25.85994			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.50457	100.00000	13.47468			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.46565	100.00000	5.45284			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	32.79208	100.00000	32.71911			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.32876	100.00000	9.30616			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.63996	100.00000	12.61198			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	11.09459	100.00000	11.05957			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.75710	100.00000	9.72630			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	31.93884	100.00000	31.83912		200,000,000,000,000.00	000,000,000	1,000,000,000.00	
BAW2	On	02/10/2015			100.00000	20.69305	100.00000	20.64726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	9.07078	100.00000	9.04881			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	39.44930	100.00000	39.35373			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.30862	100.00000	45.20888		138,000,000,000.00	0.00	1,380,000	690,000.00
BAW6	On	02/10/2014	Spot Bond			100.00000	19.95108	100.00000	19.90275			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.49695	100.00000	25.44052			0.00	0	500,000.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.49393	100.00000	13.46405			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.91919	100.00000	30.84428			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.77922	100.00000	15.74100			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.78688	100.00000	56.64931			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	70.15837	100.00000	70.15836			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.50580	100.00000	16.46582			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.47718	100.00000	16.43726			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.03893	100.00000	14.00492			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.39129	100.00000	16.35158			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.71647	100.00000	12.68566			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.64222	100.00000	15.60433			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.64222	100.00000	15.60433			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	13.85513	100.00000	13.82157			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.27405	100.00000	14.23947			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.31159	100.00000	15.27451			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.50580	100.00000	16.46582			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.78552	100.00000	14.74970			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.08613	8.00000	100.06459			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	13.55262	100.00000	13.51979			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	51.69915	100.00000	51.57391			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.55115	100.00000	5.53771			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.70189	100.00000	18.65658			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.44460	100.00000	4.43619			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.87221	100.00000	18.82650			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.17583	100.00000	17.13423			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.60237	100.00000	10.57668			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.60237	100.00000	10.57668			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.81876	100.00000	12.78771			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.10724	100.00000	11.08033			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	22.82376	100.00000	22.74230			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	15.90940	100.00000	15.84230			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.44909	100.00000	3.44150			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.28074	100.00000	8.26503			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.24639	100.00000	9.22884			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.63076	100.00000	9.60944			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	31.92582	100.00000	31.84848			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	55.23782	100.00000	55.10400			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	30.13336	100.00000	30.06036			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	29.14447	100.00000	29.07386			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	55.82624	100.00000	46.44297			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	43.56254	100.00000	43.45701			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On	31/03/2013			100.00000	55.43672	100.00000	55.28768			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.09197	100.00000	8.07237			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	20.32982	100.00000	20.28057			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	100.82404	100.00000	100.55941			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.90358	100.00000	10.87688			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.96219	100.00000	10.93533			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.13798	100.00000	11.11070			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.72396	100.00000	11.69524			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.30994	100.00000	12.27979			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.95069	100.00000	13.91652			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	8.47044	100.00000	8.44992			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	9.03808	100.00000	9.01618			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	9.19289	100.00000	9.17062			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	105.65125	8.00000	105.62784			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	9.65732	100.00000	9.63392			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	10.48298	100.00000	10.45758			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.50912	100.00000	1.50546			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.50912	100.00000	1.50546			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	30.68438	100.00000	30.61611			0.00	0	3,500,000.00
BID02 On	14/07/2012	Spot Bond				100.00000	102.78400	100.00000	102.51064			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond				100.00000	97.33333	100.00000	99.82491			0.00	0	0.00
BIDC14 On	26/10/2012	Spot Bond				100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	25.79505	1,000.00000	25.61404			0.00	0	0.00
BIDC22 On	27/07/2012	Spot Bond				100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	12.55689	100.00000	12.52647			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	7.03735	100.00000	7.02030			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.98307	100.00000	7.96373			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.57792	100.00000	12.54744			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.92490	100.00000	12.89358			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.55577	100.00000	13.52292			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.18441	100.00000	16.14520			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.10387	100.00000	15.06728			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.21482	100.00000	57.07621			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.28276	100.00000	55.14883			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	72.25214	100.00000	72.11372			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.48435	100.00000	38.36419			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	6.96205	100.00000	6.94519			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.84458	100.00000	94.60628			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.09905	100.00000	28.03720			0.00	0	4,100,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.76709	100.00000	18.72578			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.06375	100.00000	14.02932			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.28774	100.00000	31.21194			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.95675	100.00000	15.92163			0.00	0	12,400,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.61342	8.00000	61.60028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28239	100.00000	0.28170			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.69612	8.00000	59.68325			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.56418	100.00000	21.65289			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.21194	100.00000	12.18507			0.00	0	4,900,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.89209	100.00000	12.86356			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.20070	100.00000	12.17370			0.00	0	1,600,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.25556	100.00000	14.22419			0.00	0	26,200,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.72044	100.00000	13.68720			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.12850	12.05000	100.10707			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	63.98647	100.00000	63.83147			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.13559	100.00000	30.06178			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.20751	100.00000	24.14823			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.75610	100.00000	89.53771			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.79632	100.00000	83.60886			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	58.64806	100.00000	58.50598			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.80437	100.00000	31.72732			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.78009	100.00000	56.64254			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	56.78009	100.00000	56.64254			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	56.78009	100.00000	56.64254			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	41.84553	100.00000	41.74415			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	56.80534	100.00000	56.66772			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	56.55291	100.00000	56.41591			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	56.35097	100.00000	56.21445			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	60.79719	100.00000	60.64990			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	99.01149	100.00000	98.74956			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.84951	100.00000	19.80142			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.29996	100.00000	55.16600			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	99.02763	100.00000	98.76566			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.70194	100.00000	19.65421			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.83815	100.00000	38.74406			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	38.59470	100.00000	38.50121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134 On	20/08/2015	Spot Bond			100.00000	20.48191	100.00000	20.43229			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.98549	100.00000	41.88377			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.73923	100.00000	41.63812			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	42.50262	100.00000	42.39966			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.85582	100.00000	56.71809			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.67912	100.00000	56.54181			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.08158	100.00000	38.98691			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.02087	100.00000	49.91076			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.77783	13.64000	102.74078			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.43877	100.00000	46.33655			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.87683	100.00000	43.77054			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.25643	100.00000	89.04442			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.54465	100.00000	29.47308			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.22923	100.00000	40.13177			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.22923	100.00000	40.13177			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.14554	100.00000	65.98354			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.15708	100.00000	18.11309			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	91.36128	100.00000	91.13899			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162 On	20/09/2015	Spot Bond			100.00000	13.41589	100.00000	13.38339			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.23013	100.00000	13.19808			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.41883	100.00000	36.33061			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.31323	100.00000	13.28098			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.42346	100.00000	36.33522			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.99357	100.00000	88.78219			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	55.09179	100.00000	54.94604			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	55.41455	100.00000	55.28030			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	55.19773	100.00000	55.06402			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	55.19773	100.00000	55.06402			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.88239	100.00000	33.79940			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.87648	100.00000	10.85013			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66696	100.00000	66.66696			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66696	100.00000	66.66696			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.37839	100.00000	13.34597			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.23829	100.00000	10.21575			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.37839	100.00000	13.34597			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.76409	100.00000	9.74017			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.79050	100.00000	33.70865			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.26771	100.00000	35.18228			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	93.26641	100.00000	93.03948			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.99900	2.76000	100.99139			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.98718	100.00000	12.95571			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.29844	2.76000	106.27650			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.81377	8.25000	102.79131			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.28011	100.00000	35.19464			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.37839	100.00000	13.34597			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.37839	100.00000	13.34597			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.43581	100.00000	4.42545			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.80733	2.40000	110.78557			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	13.59484	100.00000	13.56190			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	56.34938	100.00000	56.21287			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	56.65388	100.00000	56.51663			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.37582	100.00000	57.23683			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.20994	100.00000	41.11011			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.45130	100.00000	16.41101			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.45130	100.00000	16.41101			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.79403	8.52000	101.77083			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.29691	100.00000	22.24770			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.17724	100.00000	22.12293			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.74942	8.64500	101.72589			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.74942	8.64500	101.72589			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.86633	100.00000	34.78187			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.52144	100.00000	36.43297			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.68510	100.00000	11.65924			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.41953	100.00000	10.39428			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	11.28920	100.00000	11.26185			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.01055	100.00000	56.87244			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	57.03104	100.00000	56.89287			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	18.00962	100.00000	17.96551			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	18.00962	100.00000	17.96551			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.35430	100.00000	37.28034			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	59.65299	100.00000	59.50848			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	61.68873	100.00000	61.53764			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	61.68873	100.00000	61.53764			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.95930	100.00000	14.92968			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.63092	100.00000	1.62697			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.44140	100.00000	10.42073			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.48807	100.00000	9.46509			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	103.34336	9.35000	103.31742			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	103.34336	9.35000	103.31742			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	9.46509	100.00000	9.44216			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245 On	25/02/2015	Spot Bond			100.00000	9.46509	100.00000	9.44216			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.59452	100.00000	15.55675			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.21241	100.00000	15.17556			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.21241	100.00000	15.17556			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.21241	100.00000	15.17556			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.21241	100.00000	15.17556			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.21241	100.00000	15.17556			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.38018	100.00000	15.34292			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	8.91067	100.00000	8.88908			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	8.91067	100.00000	8.88908			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	8.91067	100.00000	8.88908			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	8.91067	100.00000	8.88908			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	8.91067	100.00000	8.88908			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	8.96092	100.00000	8.93920			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.59406	9.65000	102.56779			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	29.34843	100.00000	29.27733			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	49.01954	100.00000	48.86649			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	27.35603	100.00000	27.28976			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	27.35603	100.00000	27.28976			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	1.89086	100.00000	1.88496			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.82055	100.00000	10.79433			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.34999	100.00000	12.32008			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.08717	100.00000	9.06516			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.03620	100.00000	9.01430			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.08717	100.00000	9.06516			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	1.76516	100.00000	1.75965			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	12.86617	100.00000	12.82600			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	1.74868	100.00000	1.74322			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.06679	100.00000	9.04482			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	18.48522	100.00000	18.44044			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	10.91429	100.00000	10.88021			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	16.81591	100.00000	16.76341			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	8.86190	100.00000	8.83423			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	5.72979	100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000.00	
CLN39	On	07/02/2016	Spot Bond			100.00000	21.03307	100.00000	20.98626			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.03307	100.00000	20.98626			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	56.86599	100.00000	56.74015			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	57.88255	100.00000	57.74232			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	57.85649	100.00000	57.71633			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	90.47427	100.00000	90.26325			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	85.85998	100.00000	85.65870			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.84347	100.00000	57.70334			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	59.75588	100.00000	59.62434			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.75852	100.00000	63.60238			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.75852	100.00000	63.60238			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.72982	100.00000	8.70844			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.74430	100.00000	56.61872			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	56.75714	100.00000	56.63153			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	57.85649	100.00000	57.71633			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.85649	100.00000	57.71633			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.90336	100.00000	13.86968			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	58.88062	100.00000	58.75030			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.63076	100.00000	9.60944			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00173	100.00000	0.00173			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	84.07359	100.00000	83.88423			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	84.11204	100.00000	83.92260			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	84.09556	100.00000	83.90615			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	116.43222	100.00000	116.15470			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	84.13126	100.00000	83.94178			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.18783	100.00000	10.16855			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.18783	100.00000	10.16855			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.33915	100.00000	10.31382			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.33915	100.00000	10.31382			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.52065	100.00000	10.49516			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.96447	100.00000	9.94032			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.29110	100.00000	9.26860			0.00	0	0.00
CLNF08 On	10/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.39306	100.00000	9.37031			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.12436	100.00000	18.08447			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	58.06508	100.00000	57.93656			0.00	0	420,000.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.34518	100.00000	10.32229			0.00	0	780,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.02747	100.00000	12.99864			0.00	0	225,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	16.94804	100.00000	16.91053			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.60245	100.00000	13.57250			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	72.68482	100.00000	72.54691			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.16300	5.86800	102.14703			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.69811	7.17500	100.67865			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.57647	100.00000	1.57265			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
DENG26On	28/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28On	12/02/2013	Spot Bond				100.00000	60.92997	100.00000	60.79475			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	95.67690	100.00000	95.43407			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	58.46007	100.00000	58.33034			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond				100.00000	68.56669	100.00000	68.56667			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	83.23983	100.00000	100.00000			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	82.52296	100.00000	82.34159			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.01081	100,000.00000	0,000.00000		100,000,000,000,000.00	51,000,000	26,000,000.00	
DRD04 On	03/07/2015	Spot Bond				100.00000	8.81793	100.00000	100.00000			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	49.04002	100.00000	48.93089			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.10411	100.00000	19.06183			0.00	0	14,800,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.33265	100.00000	13.30298			0.00	0	79,700,000.00
DV23 On	27/02/2023	Spot Bond				100.00000	13.31578	100.00000	13.28614			0.00	0	135,000,000.00
DVF12 On	13/10/2012	Spot Bond				100.00000	97.58713	100.00000	97.32621			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.14914	100.00000	19.10652			0.00	0	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	14.92738	100.00000	15.66452			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	96.20236	100.00000	95.95757			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.52306	100.00000	13.49136			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.12149	2.55000	102.10104			0.00	0	118,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.14439	100.00000	15.11069			0.00	0	300,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.88968	100.00000	13.85910			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.14141	8.00000	117.11644			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.54772	100.00000	13.51491			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	99.75537	100.00000	99.49147			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	86.22707	100.00000	86.02975			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	86.21660	100.00000	86.01931			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.15982	100.00000	24.10347			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.70128	100.00000	20.65571			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.97789	100.00000	15.93918			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.92529	100.00000	1.91921			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	91.03980	100.00000	90.81937			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8 On	17/11/2014	Spot Bond				100.00000	22.95769	100.00000	22.90206			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	91.30777	100.00000	91.08669			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	22.32545	100.00000	22.27136			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	91.41941	100.00000	91.19806			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	23.10359	100.00000	23.04762			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	41.83684	100.00000	41.73549			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	21.79047	100.00000	21.73768			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	13.71447	100.00000	13.68125			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	41.85951	100.00000	41.75809			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.39562	100.00000	17.35732			0.00	0	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.87023	9.25000	101.84507			0.00	0	626,700,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.41055	10.00000	104.38256			0.00	0	264,500,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.97579	7.85000	101.95434			0.00	0	47,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.24569	7.50000	102.22523		12,750,000,000.00	1,700,000	1,001,950,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	85.41623	100.00000	85.22253			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.91768	100.00000	11.88881			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.59729	100.00000	11.56920			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	42.55261	100.00000	42.44953			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C On	15/08/2013	Spot Bond			100.00000	42.74236	100.00000	42.63882			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	101.13252	8.37500	101.10975			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	43.69112	100.00000	43.58528			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	26.79833	100.00000	26.73934			0.00	0	8,959,227.00
FRB05 On	21/12/2018	Spot Bond			100.00000	9.23228	100.00000	9.21184			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	93.43175	100.00000	93.19875			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	86.51088	100.00000	86.31109			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	10.17200	100.00000	10.14736			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	8.10892	100.00000	8.08927			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	1.71102	100.00000	1.70683			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	12.81605	100.00000	12.78768			0.00	0	520,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.23185	100.00000	9.20948			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	35.22892	100.00000	35.14674			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	52.45795	100.00000	52.34120			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	4.32099	100.00000	4.31081			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.20940	100.00000	3.20230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.66269	100.00000	3.65458			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29458	100.00000	0.29403			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01960	100.00000	0.01956			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01807	100.00000	0.01803			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	30.07507	100.00000	30.00851			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	64.56912	100.00000	64.41098			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.40456	100.00000	33.33842			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.13703	100.00000	29.07934			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04373	100.00000	0.04363			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.76956	100.00000	10.74348			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	60.04261	100.00000	59.89715			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110	On	15/06/2016			100.00000	13.81282	100.00000	13.77935			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	90.85133	100.00000	90.63136			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.44405	100.00000	9.42117			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.28014	100.00000	10.25524			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.87168	100.00000	29.79931			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.32562	100.00000	1.32097			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.35278	100.00000	1.34748			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.66127	100.00000	13.62818			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.58969	100.00000	1.58444			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.85102	100.00000	0.84609			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	30.56930	100.00000	30.50165			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.59567	100.00000	24.53543			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	16.87757	100.00000	16.83668			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.89983	100.00000	13.86616			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.55333	100.00000	45.44176			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.25890	6.90500	100.24036			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.32642	100.00000	9.30382			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.26736	100.00000	45.85043			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.54158	100.00000	27.47486			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.08703	100.00000	1.08437			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.49632	5.87500	102.48003			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.98583	100.00000	10.95921			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.07684	100.00000	11.05000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.39651	100.00000	6.38228			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.56682	100.00000	21.52601			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.85995	100.00000	5.84691			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.04346	100.00000	7.02778			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	84.09831	100.00000	83.90890			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	10.95756	100.00000	10.93683			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.23776	100.00000	84.04931			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.08703	100.00000	1.08437			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.27799	100.00000	16.23856			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.46995	100.00000	16.43006			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.84335	100.00000	14.80738			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.61800	4.73000	104.59088			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.63588	100.00000	84.44653			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.04541	100.00000	15.00896			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.81279	100.00000	9.78901			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.92515	100.00000	10.89868			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.96183	100.00000	23.90377			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.42179	100.00000	12.39170			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.03752	100.00000	12.00836			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.84171	100.00000	83.65414			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.83139	100.00000	83.64385			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.98804	100.00000	57.87324			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.99388	100.00000	57.87906			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	58.01720	100.00000	57.90234			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	56.22475	100.00000	56.08855			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.56929	100.00000	10.54836			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.84911	100.00000	14.81971			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.55817	100.00000	10.53727			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.74209	100.00000	18.70498			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.41107	100.00000	15.38055			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.97574	100.00000	42.87163			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.07377	100.00000	45.96215			0.00	0	1,010,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.07757	100.00000	42.97321			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.18343	100.00000	46.07155			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.32823	100.00000	43.22327			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.40656	100.00000	43.30142			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.22906	100.00000	44.12190			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.23953	100.00000	45.12994			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.87402	100.00000	45.76288			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.47164	100.00000	19.42623			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.46954	100.00000	40.37151			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.22751	100.00000	24.16818			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	8.67003	100.00000	11.52356			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.72080	100.00000	12.68965			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.54308	100.00000	2.05095			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.47106	100.00000	8.45054			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.27464	100.00000	0.36502			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.92550	100.00000	3.91676			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.66450	100.00000	8.64328			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.21698	100.00000	4.20703			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	96.91986	100.00000	96.66812			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.93312	100.00000	9.90879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	94.54545	100.00000	94.30052			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.17792	100.00000	38.08543			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.72288	100.00000	38.62907			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.72397	2.00000	103.70465			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	51.69915	100.00000	51.57391			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	55.74668	100.00000	55.61163			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.20448	100.00000	55.03213			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.87510	100.00000	0.87166			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.71617	100.00000	1.71082			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.50496	100.00000	53.33791			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.83989	100.00000	52.67492			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00269	100.00000	0.00268			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.62220	100.00000	9.59216			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.64266	100.00000	1.63754			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.20745	100.00000	28.11743			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.89389	100.00000	16.84115			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.06612	100.00000	27.00654			0.00	0	1,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	21.45286	100.00000	21.40564			0.00	0	500,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.74822	9.00000	98.72171			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.43843	8.00000	104.41346			0.00	0	21,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.38951	100.00000	13.35988			854,000,000,000.00	8,540,000	4,670,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.80647	9.00000	100.79027			0.00	0	4,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.34084	100.00000	11.31574			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.80484	100.00000	12.77634			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.57264	100.00000	9.55146			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.41589	100.00000	2.41004			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.34045	100.00000	11.30426			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.14962	9.48500	102.12376			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	65.90779	100.00000	65.76113			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	67.24026	100.00000	67.11269			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	87.79943	100.00000	87.59285			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B1 On	01/09/2012	Spot Bond			100.00000	87.81378	100.00000	87.60716			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	87.90560	100.00000	87.69876			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	90.47966	100.00000	90.26111			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.50250	100.00000	8.48167			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.70655	100.00000	10.68033			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	90.40170	100.00000	90.18333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012	Spot Bond			100.00000	90.53535	100.00000	90.31667			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	90.59104	100.00000	90.37222			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	90.79152	100.00000	90.57222			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.87490	100.00000	20.82433			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.56540	100.00000	11.53738			0.00	0	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.68907	100.00000	6.67268			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.62032	100.00000	9.59701			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.19849	100.00000	10.17352			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.94744	100.00000	9.92335			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	97.99930	100.00000	97.74209				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	97.99930	100.00000	97.74209				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	101.06177	100.00000	100.79653				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	105.93645	100.00000	105.65840				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	45.17544	100.00000	45.06480			4,640,000,000,000.00	46,400,000	23,200,000.00	
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.85600	100.00000	14.81962				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.57532	100.00000	16.53472				0.00	0	700,000.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	98.07615	100.00000	97.81872				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	45.37795	100.00000	45.26681				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.25452	100.00000	15.21715			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	16.97383	100.00000	16.93226			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	98.17539	100.00000	97.91772			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	45.74247	100.00000	45.63045			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.76690	100.00000	15.72828			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.48621	100.00000	17.44338			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	98.52758	100.00000	98.26899			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	46.22851	100.00000	46.11528			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.39314	100.00000	16.35298			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	98.95982	100.00000	98.70008			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	99.60018	100.00000	99.33876			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	13.90060	100.00000	13.86967			0.00	0	31,700,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.84801	100.00000	5.83506			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.84304	100.00000	5.83011			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.06500	100.00000	13.03593			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.06500	100.00000	13.03593			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.44806	2.50000	100.43032			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.40392	100.00000	15.37470			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	92.67296	100.00000	92.44414			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	85.16169	100.00000	84.96857			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.29239	100.00000	86.09402			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.42397	100.00000	23.37241			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	57.68413	100.00000	57.54438			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.38386	100.00000	16.34417			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.53762	100.00000	15.49998			0.00	0	4,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.44882	100.00000	55.31449			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.47099	100.00000	39.37537			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.62522	100.00000	27.55829			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.19428	100.00000	34.11901			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.65453	100.00000	16.61788			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.64432	100.00000	13.61429			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.27084	100.00000	31.20163			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.49249	100.00000	31.41536			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.12599	1.75000	106.10695			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.09696	8.27000	103.07401			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	15.59979	100.00000	15.56200			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.61721	100.00000	2.61087			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.74220	100.00000	4.73164			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.92550	100.00000	3.91676			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	8.72442	100.00000	8.69719			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.55276	100.00000	1.54791			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.20368	8.76500	102.17973			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.90204	100.00000	16.84927		300,000,000,000.00	3,000,000	1,500,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	10.21545	100.00000	10.18355			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.93846	100.00000	55.81532			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.78676	100.00000	15.75182			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.78676	100.00000	15.75182			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.12521	5.00000	102.11136			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.64246	100.00000	19.59899			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.42542	100.00000	13.55262			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.42542	100.00000	13.55262			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.79856	100.00000	9.76796			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.65545	100.00000	7.63691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	21.58039	100.00000	21.53288			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.08221	100.00000	54.96096			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.33529	100.00000	14.30057			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667		3,400,000,000,000.00	34,000,000	17,000,000.00	
IND228	On	10/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND235	On	28/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.56723	100.00000	61.41807			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.00093	100.00000	13.93845			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	15.31159	100.00000	15.27451			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.27405	100.00000	14.23947			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	75.94366	100.00000	75.79476			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.98845	100.00000	84.79263			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.80435	100.00000	8.78302			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.49479	100.00000	23.43788			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.63679	100.00000	9.61345			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	85.75538	100.00000	85.55824			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	84.55834	100.00000	84.36659			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	78.48837	100.00000	78.26087			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.00586	6.50000	102.16069			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	53.28620	100.00000	51.21458			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On	12/04/2013	Spot Bond			100.00000	62.29009	100.00000	61.96513			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.93842	100.00000	80.70175			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	79.76879	100.00000	79.53890			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	81.12836	100.00000	80.89523		60,000,000,000.00	0.00	600,000	300,000.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.29133	100.00000	11.25273			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.68431	100.00000	94.44520			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.67102	100.00000	63.51677			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.49958	100.00000	43.39419			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.49958	100.00000	43.39419			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.75380	100.00000	45.64174			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.09436	100.00000	33.01418			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	95.94085	100.00000	95.69611			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.84026	100.00000	21.78735			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.81886	100.00000	22.76358			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.07998	100.00000	40.98046			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.30543	100.00000	18.24765			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.42569	100.00000	12.38647			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	9.99150	100.00000	9.95995			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.94818	8.80000	101.92419			0.00	0	500,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.44364	100.00000	33.37003			8,000,000,000.00	80,000	40,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.85123	100.00000	12.82010			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.43188	100.00000	13.40232			0.00	0	13,500,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.15194	100.00000	23.09585			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.70649	100.00000	16.66601			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.89412	100.00000	18.85230			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.41043	100.00000	9.38763			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02779	100.00000	0.02772			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.16983	2.75000	101.16223			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.95332	2.60000	102.93243			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.43082	100.00000	9.40138			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	62.22826	100.00000	62.09053			200,000,000,000.00	2,000,000	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.13860	100.00000	55.00503			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.61747	100.00000	16.58089			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.54402	100.00000	11.51605			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.57456	2.60000	101.55071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.23561	100.00000	45.12483			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.71821	100.00000	8.69710			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.65564	100.00000	24.59526			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.05633	100.00000	65.89630			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	65.66782	100.00000	65.50874			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	72.03036	100.00000	71.87008			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	67.92218	100.00000	67.77348			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	68.79057	100.00000	68.63748			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	59.56586	100.00000	59.43403			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	97.60917	100.00000	97.36080			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.57936	100.00000	15.54506			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.63538	100.00000	44.52607			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.24038	100.00000	15.20345			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	56.13507	100.00000	56.13505			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	87.65454	100.00000	87.45350		800,000,000,000.00	8,000,000	10,140,000.00	
MAQ007	On	27/01/2013			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	99.45504	100.00000	99.18478			0.00	0	15,000,000.00
MAQ014	On	02/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	66.60158	100.00000	66.43847			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.58427	100.00000	32.50447			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	90.84790	100.00000	90.62687			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.27965	100.00000	56.14331			0.00	0	20,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.05214	100.00000	22.99630			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	99.72603	100.00000	99.45355			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.18931	100.00000	22.13497			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.83253	100.00000	17.77624			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	64.26790	100.00000	64.11049			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	64.48305	100.00000	64.32512			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.69370	100.00000	31.61607			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.58713	100.00000	97.32621			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.50280	100.00000	89.28919			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.21267	100.00000	31.13622			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	61.18129	100.00000	61.03308			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.62054	100.00000	29.54879			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.60965	100.00000	30.53468			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.97858	100.00000	16.93745			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.84362	100.00000	8.82220			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.70755	8.00000	101.68575			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.19849	100.00000	85.00486			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.08789	100.00000	21.03680			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.07481	100.00000	16.03924			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.07481	100.00000	16.03924			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.17527	100.00000	3.16824			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51268	100.00000	0.51154			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00117	100.00000	0.00117			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.08973	8.59000	102.06627			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.97492	9.34000	99.94985			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.97317	10.01000	99.94635			0.00	0	500,000.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.11217	100.00000	22.06322			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.10093	100.00000	12.07161			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.40944	100.00000	7.39149			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.74771	100.00000	10.72168			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	17.69474	100.00000	17.65579			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.25416	100.00000	18.19717			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.80188	8.78500	100.77820			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	55.60125	100.00000	55.46655			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.73136	8.00000	100.70977			0.00	0	9,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.36967	100.00000	32.29763			0.00	0	3,000,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.56075	100.00000	21.51277		278,000,000,000.00	0.00	2,780,000	11,090,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.42091	100.00000	16.38437			0.00	0	3,500,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.73866	100.00000	40.64850			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07173	100.00000	0.07155			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07173	100.00000	0.07155			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.82354	100.00000	6.80702			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.90837	100.00000	6.89163			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.99319	100.00000	6.97625			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.06105	100.00000	7.04395			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.17415	100.00000	7.15676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	7.23070	100.00000	7.21317			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.29855	100.00000	7.28087			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.46820	100.00000	7.45010			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.58129	100.00000	7.56293			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.70569	100.00000	7.68703			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.81879	100.00000	7.79985			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.87534	100.00000	7.85627			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.55392	100.00000	8.53319			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.34558	100.00000	9.32295			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07173	100.00000	0.07155			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07173	100.00000	0.07155			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.39773	100.00000	31.32084			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.85719	100.00000	15.81835			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.58057	100.00000	9.55736			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.60346	100.00000	1.59958			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	86.49035	100.00000	86.29061		750,000,000,000.00	0.00	7,500,000	15,000,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.15960	100.00000	20.11522			0.00	0	8,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.47072	100.00000	13.43809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.00178	100.00000	14.96876			0.00	0	6,100,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01960	100.00000	0.01956			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	65.83980	100.00000	65.67854			400,000,000,000.00	4,000,000	2,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.83884	100.00000	20.79272			8,000,000,000.00	80,000	9,440,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.42263	100.00000	18.37751			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.42365	100.00000	9.40058			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.16110	100.00000	33.08811			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.87487	100.00000	26.80977			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.18264	100.00000	16.14701			0.00	0	9,200,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.40622	100.00000	10.38101			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	66.12615	100.00000	65.97111			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	64.56703	100.00000	64.40890			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	58.61198	100.00000	58.47000			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	95.73860	100.00000	95.49436			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.52699	100.00000	22.48437			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.47980	100.00000	37.40888			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.48528	100.00000	21.44463			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.37565	100.00000	20.33710			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.09486	100.00000	17.05344			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	57.71501	100.00000	57.57519			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	55.93356	100.00000	55.79806			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	55.76323	100.00000	55.62814			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	55.76323	100.00000	55.62814			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	55.76323	100.00000	55.62814			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	15.97009	100.00000	15.90839			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.41954	100.00000	17.37687			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.93788	100.00000	18.89150			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.65852	100.00000	16.61817			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.42670	100.00000	9.40886			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.11584	100.00000	13.08406			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.28495	100.00000	9.26738			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.45918	100.00000	12.42867			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.20374	100.00000	13.17141			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.38862	100.00000	12.35828			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	84.60675	100.00000	84.47991			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	35.67121	100.00000	35.58480			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.26036	100.00000	28.20441			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.16902	100.00000	28.11325			0.00	0	0.00
NED10	On	15/08/2012			100.00000	91.48167	100.00000	91.25746			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.05897	100.00000	20.01481		8,000,000,000.00		80,000	40,000.00
NED12A	On	14/12/2012			100.00000	84.95259	100.00000	84.75995			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	72.71657	100.00000	72.57911			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.17210	100.00000	46.07047		152,000,000,000.00		1,520,000	760,000.00
NED8	On	08/02/2014			100.00000	37.31643	100.00000	37.23339			0.00	0	4,700,000.00
NED9	On	06/07/2017			100.00000	7.11795	100.00000	7.10051			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.10090	100.00000	17.06326			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.89359	100.00000	11.86478			0.00	0	0.00
NET41	On	16/02/2013			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
NET43	On	13/07/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	2,000,000.00
NET44	On	16/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.58671	100.00000	8.56659			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	13.54580	100.00000	13.51567			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10 On	22/05/2020	Spot Bond			100.00000	11.68055	100.00000	11.65226			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.79389	6.82500	100.77536			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.76610	6.58500	100.74822			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.91782	100.00000	9.88685			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.90232	100.00000	11.87348			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.80547	6.92500	100.78667			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.91782	100.00000	9.88685			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.12408	100.00000	12.09472			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.85178	7.32500	100.83189			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.91782	100.00000	9.88685			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.73309	100.00000	89.51843			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	60.63338	100.00000	60.48650			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	89.86547	100.00000	89.65048			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.85004	100.00000	60.70262			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	89.93166	100.00000	89.71651			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9On	22/05/2013	Spot Bond			100.00000	61.12086	100.00000	60.97280			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.47294	100.00000	61.32401			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.89534	100.00000	9.87137			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.95470	8.21500	100.93241			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.62236	100.00000	47.51129			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.21314	100.00000	33.14003			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.69463	100.00000	13.66431			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.15682	100.00000	14.12566			0.00	0	400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.63732	100.00000	6.62176			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.20862	100.00000	13.17938			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	97.59359	100.00000	97.33333			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.91598	100.00000	65.75455			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.11159	100.00000	32.03295			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.93978	100.00000	31.86156			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	10.05678	100.00000	10.03242			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.46570	100.00000	13.43272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.52277	100.00000	13.48965			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.55702	100.00000	13.52382			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.37884	100.00000	14.34363			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.29197	100.00000	15.25452			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.99904	100.00000	20.94762			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.56796	100.00000	16.53129			0.00	0	88,940,000.00
OTCA03On	31/07/2012	Spot Bond			100.00000	95.61851	100.00000	95.37521			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	64.44232	100.00000	64.28620			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	32.02396	100.00000	31.94639			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	64.35661	100.00000	64.20071			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.79265	100.00000	31.71563			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.33000	100.00000	13.29772			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	95.40726	100.00000	95.16633			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	95.79157	100.00000	95.54967			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.30615	100.00000	18.26132			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.80240	100.00000	3.79319			0.00	0	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	51.89341	100.00000	51.72962			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126		4,500,000,000,000.00	45,000,000	15,000,000.00	
PNP03	On	21/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	90.94509	100.00000	90.72543			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.60866	100.00000	27.54178			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	72.45492	100.00000	72.31821			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	84.72867	100.00000	84.53697			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.72935	100.00000	56.59193			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	56.88265	100.00000	56.74486			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	39.09025	100.00000	38.99555			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	84.77039	100.00000	84.57859			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.74934	100.00000	27.68212			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	72.61188	100.00000	72.47489			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.13817	100.00000	56.99975			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.16065	100.00000	39.06578			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	84.84340	100.00000	84.65144			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	28.06381	100.00000	27.99583			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	57.59808	100.00000	57.45854			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	85.03116	100.00000	84.83878			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	28.41139	100.00000	28.34256			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	58.00689	100.00000	57.86636			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.85380	100.00000	29.78148			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	81.62855	100.00000	81.44915			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	81.64866	100.00000	81.46921			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	81.72904	100.00000	81.54942			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	69.99333	100.00000	104.70315			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.81794	100.00000	16.78092			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00181	100.00000	0.00181			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			6.00000	125.58307	5.98500	125.61172		166,193,760,000,000.00	698,960,000	23,101,894,321.00	
R158P	On	15/09/2015			100.00000	7.47464	100.00000	7.45818			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.32206	100.00000	3.31475			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.67396	100.00000	51.55896			0.00	0	0.00
R186	On	21/12/2026			7.92000	122.35019	7.93500	122.17699		101,271,593,016,000.00	786,817,300	13,942,782,663.00	
R187P	On	21/12/2026			100.00000	0.00081	100.00000	0.00080			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			219.01922	75.22753	218.99462	74.92054			0.00	0	1,795,687,693.00
R197	On	07/12/2023	Spot Bond			2.06000	255.03887	2.08000	254.53458			274,746,320,000.00	133,372,000	98,923,000.00
R201	On	21/12/2014	Spot Bond			5.10000	108.66064	5.08500	108.68186			3,296,130,000,000.00	646,300,000	2,719,268,711.00
R202	On	07/12/2033	Spot Bond			2.41500	187.56876	2.41500	187.53179			1,031,190,510,000.00	426,994,000	1,117,933,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.85604	8.00000	98.80067			833,349,344,000.00	104,168,668	1,415,000,000.00
R203	On	15/09/2017	Spot Bond			6.53000	109.95226	6.53000	109.93307			18,073,734,000,000.00	767,800,000	6,246,619,244.00
R204	On	21/12/2018	Spot Bond			6.82000	106.36629	6.83000	106.29329			20,172,605,882,000.00	957,860,100	3,647,687,743.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.34042	8.75000	100.27224			105,000,000,000.00	12,000,000	656,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	25.60481	100.00000	25.54279			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.18000	106.89190	5.15000	106.92158			11,614,880,900,000.00	242,255,000	2,370,826,000.00
R207	On	15/01/2020	Spot Bond			7.10000	104.26568	7.11500	104.15891			15,069,007,340,000.00	122,395,400	6,059,582,194.00
R208	On	31/03/2021	Spot Bond			7.21500	98.76090	7.24000	98.58484			24,440,874,549,000.00	387,508,600	8,478,837,717.00
R209	On	31/03/2036	Spot Bond			8.49500	78.84547	8.51000	78.70327			17,358,003,400,000.00	043,320,000	8,381,075,500.00
R210	On	31/03/2028	Spot Bond			2.38500	142.16454	2.38500	142.13665			510,494,940,000.00	214,044,000	178,700,000.00
R211	On	31/01/2017	Spot Bond			0.65000	121.48081	0.65000	121.46267			1,961,700,000.00	3,018,000	1,745,018,000.00
R212	On	31/01/2022	Spot Bond			2.05000	118.82234	2.04000	118.89924			492,077,900,000.00	240,038,000	1,413,360,000.00
R213	On	28/02/2031	Spot Bond			8.34500	89.77627	8.35500	89.67154			19,170,134,000,000.00	297,200,000	3,343,877,183.00
R214	On	28/02/2041	Spot Bond			6.50000	102.21987	6.50000	102.20221			15,704,000,000,000.00	416,000,000	5,981,776,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	56.76053	100.00000	56.63559			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.84035	100.00000	37.75706			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.22690	100.00000	25.17137			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.81794	100.00000	16.78092			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.21196	100.00000	11.18728			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.47464	100.00000	7.45818			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.98309	100.00000	4.97212			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.32206	100.00000	3.31475			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.74322	100.00000	45.64198			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.49548	100.00000	30.42798			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.33032	100.00000	20.28532			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.55355	100.00000	13.52355			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.03570	100.00000	9.01570			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.02380	100.00000	6.01047			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.01587	100.00000	4.00698			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.67724	100.00000	2.67132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	1.78483	100.00000	1.78088			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.18989	100.00000	1.18725			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.79326	100.00000	0.79150			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.52884	100.00000	0.52767			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35256	100.00000	0.35178			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23504	100.00000	0.23452			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15669	100.00000	0.15635			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10446	100.00000	0.10423			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06964	100.00000	0.06949			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04643	100.00000	0.04632			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03095	100.00000	0.03088			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02063	100.00000	0.02059			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01376	100.00000	0.01373			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00917	100.00000	0.00915			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00611	100.00000	0.00610			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00408	100.00000	0.00407			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00272	100.00000	0.00271			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00181	100.00000	0.00181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00121	100.00000	0.00121			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00080			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.45185	100.00000	30.37807			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.86994	100.00000	39.77229			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.82521	100.00000	9.79454			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	87.12071	100.00000	86.91810			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.09931	100.00000	85.90184			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	53.17139	100.00000	53.00538			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	52.93545	100.00000	52.76651			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	87.57022	100.00000	87.36657			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	84.60766	100.00000	84.41753			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	96.29630	100.00000	96.04222			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.21103	100.00000	16.17133			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.21386	5.87500	102.19787			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES09	On	14/08/2012	Spot Bond			100.00000	92.53559	100.00000	92.30823			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.60916	100.00000	22.55439			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	60.72850	100.00000	60.58139			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	61.07297	100.00000	60.92502			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.11613	100.00000	25.05528			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.49098	100.00000	13.46427			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.28307	100.00000	0.28239			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.11926	100.00000	4.10928			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.11926	100.00000	4.10928			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.87603	100.00000	29.80366			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.98191	100.00000	22.93641			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.36234	5.25000	102.34777			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.41089	100.00000	0.40990			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	98.37838	100.00000	98.11321			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	61.39386	100.00000	61.27097			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	99.16454	100.00000	98.91221			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.81809	100.00000	11.79193			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	90.27778	100.00000	90.06024			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.38222	100.00000	14.35055			0.00	0	22,090,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.88179	100.00000	10.85542			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.03257	8.00000	108.00941			19,216,000,000.00	2,402,000	16,201,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.08586	100.00000	9.06361			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.06449	100.00000	8.04496			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.22446	100.00000	19.18214			0.00	0	18,360,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	59.15441	100.00000	59.02348			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.99305	100.00000	10.96872			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.34337	5.75000	121.30863			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.70696	100.00000	40.61736			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.92085	100.00000	56.79488			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	59.09664	100.00000	58.96656			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.89083	100.00000	11.86466			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.70657	100.00000	23.65439			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.14255	100.00000	59.01166			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.17130	100.00000	8.15150			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.66406	100.00000	22.60916			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.61403	100.00000	21.56166			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.46975	100.00000	42.36688			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.51679	100.00000	12.48924			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.16584	100.00000	30.09276			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.96588	100.00000	11.93658			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38895	100.00000	0.38800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.78975	100.00000	0.78800			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.11554	100.00000	8.09588			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.49343	100.00000	10.47020		1,016,000,000,000.00	10,160,000	10,160,000	5,080,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.34120	10.05000	101.31421			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00076	100.00000	0.00076			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.20242	100.00000	16.16317		2,800,000,000,000.00	28,000,000	28,000,000	24,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.75965	100.00000	1.75415			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31318	100.00000	0.31220			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.62653	8.00000	106.61127			0.00	0	500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.95677	100.00000	8.93705			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.62652	100.00000	9.60533			0.00	0	700,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	63.02234	100.00000	62.88362			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.44912	100.00000	20.40362			0.00	0	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.25230	100.00000	54.12576		100,000,000,000.00	1,000,000	1,000,000	500,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.84801	100.00000	5.83506			0.00	0	200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.91922	100.00000	5.90605			0.00	0	700,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.56586	100.00000	10.54026			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.35800	100.00000	2.35229			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03764	100.00000	0.03755			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.00586	6.50000	102.16069			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.43918	100.00000	10.41389			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	51.82470	100.00000	51.69915		26,400,000,000,000.00	264,000,000	89,000,000	89,000,000.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.99962	100.00000	15.96086		40,700,000,000,000.00	407,000,000	179,000,000	179,000,000.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.45874	100.00000	1.45520		100,580,000,000,000.00	005,800,000	401,000,000	401,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.52757	8.75000	101.51162		3,576,396,250,000.00	408,731,000	171,000,000	171,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.64496	100.00000	49.53448		144,000,000,000.00	1,440,000	720,000	720,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.37913	100.00000	16.34269			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	50.40912	100.00000	50.29756		246,000,000,000.00	2,460,000	3,930,000	3,930,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	56.06505	100.00000	56.06504			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.89083	100.00000	11.86466			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.93338	100.00000	14.89720			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.50541	100.00000	2.49934			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.11671	100.00000	6.10189		200,000,000,000.00	2,000,000	1,000,000	1,000,000.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.02621	100.00000	1.02373			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	13.33216	100.00000	13.30266			0.00	0	700,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.98986	100.00000	10.95517			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.26238	100.00000	9.23995			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.92529	100.00000	1.91921			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.14208	100.00000	8.12107			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.32735	6.75000	101.30432			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.36254	100.00000	21.32899			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	102.76499	7.25000	102.68717			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.62225	100.00000	1.61718			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	60.25687	100.00000	60.12314			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN917	On	13/08/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	21.74944	100.00000	21.70131			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.11050	100.00000	11.08590			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.93749	100.00000	32.86419			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	33.11006	100.00000	33.03718			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.93617	6.27500	100.91909			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	64.98951	100.00000	64.83034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	65.56823	100.00000	65.40764			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.47920	100.00000	6.46333			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.15601	8.00000	106.13313			0.00	0	500,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.49147	6.27000	100.47449			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.20318	100.00000	28.14735			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.13835	100.00000	42.00679			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.64947	100.00000	7.54539			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.86959	100.00000	7.76252			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.96311	100.00000	8.79171			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.34287	100.00000	8.22936			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.35546	100.00000	9.22818			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.53790	100.00000	13.35371			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	97.77204	100.00000	97.51406			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	97.69981	100.00000	97.44203			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	98.67000	100.00000	98.40966			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	97.90445	100.00000	97.64612			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	98.16926	100.00000	97.91024			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.64548	100.00000	7.62675			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.18899	100.00000	8.16894			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.55134	100.00000	8.53039			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.27602	100.00000	9.25331			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.75916	100.00000	9.73525			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.88029	100.00000	14.84385			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.73026	100.00000	10.70398			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.24962	100.00000	4.23922			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			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	2.71976	100.00000	2.71310			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			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	2.71976	100.00000	2.71310			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			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	2.71976	100.00000	2.71310			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.70381	100.00000	37.61247			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.72619	100.00000	22.67589			0.00	0	3,400,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.14000	6.00000	102.12374			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.52418	100.00000	11.49880			0.00	0	1,011,410,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.46621	100.00000	13.43657			0.00	0	277,200,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.30856	100.00000	12.28146			0.00	0	179,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.86415	100.00000	12.83552			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.95894	100.00000	9.93703		150,000,000,000.00	1,500,000	21,200,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	100.10714	10.00000	100.08034			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.10447	9.75000	100.07835			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.10382	100.00000	10.07776			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.14163	100.00000	14.11050			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	76.06817	100.00000	75.91784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	32.24243	100.00000	32.16346			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	13.33552	100.00000	13.30285			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.32392	100.00000	18.27904			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	14.46037	100.00000	14.42854			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	92.92687	100.00000	92.69627			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	43.15419	100.00000	43.04965			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	92.95547	100.00000	92.72482			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	43.24820	100.00000	43.14778			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	93.05846	100.00000	92.82754			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	43.61852	100.00000	43.51285			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	10.36164	100.00000	10.32929			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	4.37132	100.00000	4.35767			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	1.84415	100.00000	1.83839			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	11.01041	100.00000	10.98958			0.00	0	0.00
WS04	On	30/05/2016			100.00000	17.19009	100.00000	17.15224			0.00	0	63,800,000.00
WS05	On	01/08/2018			100.00000	14.32221	100.00000	14.28847			0.00	0	41,998,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	18.43224	100.00000	18.39167			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.47669	100.00000	11.45142			0.00	0	29,790,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.10275	100.00000	10.08051			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.91486	100.00000	9.89303			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.83135	100.00000	9.80971			0.00	0	28,600,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.13907	100.00000	39.05338			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.94792	100.00000	31.87722			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.85688	100.00000	8.83738			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.38083	100.00000	24.32687			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.92797	100.00000	19.88410			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.92615	100.00000	6.91082			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.22458	100.00000	14.19326			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.83738	100.00000	8.81793			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28217	100.00000	0.28154			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.58925	100.00000	5.57867			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02250	100.00000	0.02246			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.58925	100.00000	5.57867			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.43545	100.00000	11.41381			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.43545	100.00000	11.41381			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.18783	100.00000	10.16855			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.64338	100.00000	9.62514			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.05615	100.00000	6.04424			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.70875	100.00000	5.69752			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.36012	100.00000	5.34958			0.00	0	0.00
Total for j-Bonds :											,910,717,906,051,000.00	,878,844,068	103,316,677,267.00	
Grand Total:											10,718,769,318,300.00	178,934,169	03,318,127,236.00	