



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.21360	8.21360	8.24140	8.24140		15.94	98,168,947.20	11,952	250,018.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,097.97500	1.09797	1,070.008	16.31	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			6.57500	0.00658	6.408	16.31	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			951.49710	0.95150	923.450	15.41	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			10.09710	0.01010	9.850	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			854.87020	0.85487	826.773	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			13.47020	0.01347	13.173	14.82	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			64.75630	0.06476	57.095	20.91	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			923.35630	0.92336	943.495	20.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			56.69640	0.05670	49.650	21.46	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,015.29640	1.01530	1,036.050	21.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			49.89880	0.04990	43.403	22.00	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,108.49880	1.10850	1,129.803	22.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			105.40800	0.10541	95.940	18.92	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			614.00800	0.61401	632.341	18.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			97.91840	0.09792	88.795	19.21	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			656.51840	0.65652	675.195	19.21	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			73.91000	0.07391	65.994	20.36	65,993.60	1,000	7,500.00

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			832.51000	0.83251	852.394	20.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			155.94010	0.15594	144.278	17.53	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			414.54010	0.41454	430.678	17.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			143.80610	0.14381	132.551	17.79	0.00	0	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			452.40610	0.45241	468.951	17.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			132.72720	0.13273	121.860	18.06	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			491.32720	0.49133	508.259	18.06	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			258.00260	0.25800	241.777	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			216.60260	0.21660	228.177	15.94	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			235.87420	0.23587	221.786	16.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			244.47420	0.24447	258.186	16.20	903,651.35	3,500	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			183.75270	0.18375	171.206	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			342.35270	0.34235	357.606	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			428.68810	0.42869	408.527	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			87.28810	0.08729	94.927	14.97	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			364.34780	0.36435	345.539	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			122.94780	0.12295	131.939	15.29	329,847.25	2,500	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			307.51100	0.30751	290.017	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			166.11100	0.16611	176.417	15.62	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			760.76900	0.76077	734.213	14.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			19.36900	0.01937	20.613	14.78	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			584.30740	0.58431	559.415	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			42.90740	0.04291	45.815	14.69	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			542.79790	0.54280	518.486	14.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			51.39790	0.05140	54.886	14.67	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.31420	8.31420	8.34230	8.34230		16.86	26,239,615.20	3,156	51,931.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			72.37610	0.07238	68.932	25.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,130.07610	2.13008	2,154.732	25.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			42.61690	0.04262	39.275	26.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,800.31690	2.80032	2,825.075	26.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			201.64330	0.20164	193.226	19.87	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			859.34330	0.85934	879.026	19.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			185.06020	0.18506	177.225	20.30	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			942.76020	0.94276	963.025	20.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			133.65690	0.13366	127.608	21.96	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,291.35690	1.29136	1,313.408	21.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			393.28940	0.39329	379.182	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			350.98940	0.35099	364.982	16.86	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			291.56870	0.29157	280.300	18.14	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			549.26870	0.54927	566.100	18.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			241.27240	0.24127	231.511	19.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			698.97240	0.69897	717.311	19.00	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			565.13090	0.56513	548.521	15.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			172.83090	0.17283	184.321	15.53	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			536.66980	0.53667	520.504	15.72	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			194.36980	0.19437	206.304	15.72	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			509.57380	0.50957	493.818	15.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			217.27380	0.21727	229.618	15.91	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.41710	8.41710	8.44500	8.44500		17.13	2,525,130.00	300	19,627.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			117.75760	0.11776	113.802	25.32	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,522.75760	2.52276	2,546.702	25.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			229.08390	0.22908	221.486	21.15	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,334.08390	1.33408	1,354.386	21.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			160.23430	0.16023	154.642	23.30	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,915.23430	1.91523	1,937.542	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			134.67620	0.13468	130.058	24.39	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,239.67620	2.23968	2,262.958	24.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			688.35750	0.68836	668.869	15.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			243.35750	0.24336	251.769	15.64	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			633.64500	0.63364	617.905	16.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			288.64500	0.28864	300.805	16.01	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			304.59070	0.30459	295.082	19.61	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			959.59070	0.95959	977.982	19.61	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.50990	8.50990	8.53760	8.53760		17.47	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			511.84650	0.51185	498.994	18.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			714.24650	0.71425	729.094	18.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			508.74550	0.50875	495.945	18.23	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			721.14550	0.72115	736.045	18.23	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			505.67230	0.50567	492.924	18.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			728.07230	0.72807	743.024	18.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.60760	8.60760	8.63490	8.63490		17.80	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,007.12230	1.00712	992.243	16.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			372.22230	0.37222	384.643	16.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			619.30680	0.61931	606.161	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			984.40680	0.98441	998.561	18.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.03520	9.03520	9.06200	9.06200		19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,531.28110	1.53128	1,516.627	17.16	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			469.28110	0.46928	481.427	17.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.45510	10.45510	10.47950	10.47950		21.76	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.21360	8.21360	8.24140	8.24140		15.94	1,067,768.00	130	983.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			15,850.16790	0.15850	14,675.407	17.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			40,710.16790	0.40710	42,315.407	17.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			13,272.71650	0.13273	12,185.946	18.06	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			49,132.71650	0.49133	50,825.946	18.06	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.31420	8.31420	8.34230	8.34230		16.86	41,571.00	5	23.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			29,441.11930	0.29441	28,306.835	18.09	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			54,211.11930	0.54211	55,886.835	18.09	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.41710	8.41710	8.44500	8.44500			42,085.50	5	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			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
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			24,500.00000	0.24500	27,290.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.50990	8.50990	8.53760	8.53760		17.47	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			50,567.23260	0.50567	49,292.400	18.26	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,807.23260	0.72807	74,302.400	18.26	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			51,184.65320	0.51185	49,899.393	18.20	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			71,424.65320	0.71425	72,909.393	18.20	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			50,874.55300	0.50875	49,594.525	18.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			72,114.55300	0.72115	73,604.525	18.23	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.75210	12.75210	12.84330	12.84330		12.95	7,230,440.70	567	13,860.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,508.08790	1.50809	1,417.869	15.35	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			14.78790	0.01479	15.769	15.35	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			746.04640	0.74605	663.187	11.52	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			52.74640	0.05275	61.087	11.52	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			134.03950	0.13404	118.658	15.59	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			740.73950	0.74074	816.558	15.59	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			76.90280	0.07690	68.591	16.69	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,083.60280	1.08360	1,166.491	16.69	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.90520	12.90520	12.99740	12.99740		14.05	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			286.57570	0.28658	266.197	16.39	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			989.17570	0.98918	1,060.997	16.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			202.80910	0.20281	189.328	17.75	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,405.40910	1.40541	1,484.128	17.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			364.22720	0.36423	338.089	15.44	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			736.82720	0.73683	802.889	15.44	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			319.19360	0.31919	296.833	15.98	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			871.79360	0.87179	941.633	15.98	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.06180	13.06180	13.15330	13.15330		16.62	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			853.31060	0.85331	802.549	22.99	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,230.01060	1.23001	1,270.749	22.99	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10280	0.10280	0.10340	0.10340		19.14	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			171.70150	0.00172	152.727	21.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			831.70150	0.00832	872.727	21.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10420	0.10420	0.10480	0.10480		21.41	5,210.00	50	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			384.50680	0.00385	362.209	21.41	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			904.50680	0.00905	942.209	21.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.18430	10.18430	10.32450	10.32450		12.19	10,795,358.00	1,060	26,335.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			890.04760	0.89005	756.767	12.34	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			15.54760	0.01555	22.467	12.34	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			613.93150	0.61393	496.146	11.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			39.43150	0.03943	61.846	11.84	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			490.76000	0.49076	386.893	11.95	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			66.26000	0.06626	102.593	11.95	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			290.40060	0.29040	215.351	12.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			165.90060	0.16590	231.051	12.19	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			53.42840	0.05343	39.260	16.68	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			928.92840	0.92893	1,054.960	16.68	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			49.86620	0.04987	36.281	16.88	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			975.36620	0.97537	1,101.981	16.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.32290	10.32290	10.46280	10.46280		13.43	743,248.80	72	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			218.44320	0.21844	186.307	15.73	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			755.64320	0.75564	863.407	15.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			198.67830	0.19868	169.835	16.07	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			835.87830	0.83588	946.935	16.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			139.08850	0.13909	119.983	17.42	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,176.28850	1.17629	1,297.083	17.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			403.63050	0.40363	341.388	13.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			340.83050	0.34083	418.488	13.76	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			260.87340	0.26087	221.377	15.11	0.00	0	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			618.07340	0.61807	718.477	15.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			229.22670	0.22923	195.305	15.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			716.42670	0.71643	822.405	15.56	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,018.27460	1.01827	897.985	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			55.47460	0.05547	75.085	12.88	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			450.99610	0.45100	379.596	13.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			288.19610	0.28820	356.696	13.43	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.46670	10.46670	10.60620	10.60620		13.90	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			374.74460	0.37474	331.572	15.28	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			738.54460	0.73854	834.871	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.75170	10.75170	10.88850	10.88850		14.28	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			634.75140	0.63475	586.884	15.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			946.25140	0.94625	1,035.184	15.07	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			453.12100	453.12100	452.28600	452.28600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			459.53000	459.53000	458.68700	458.68700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			408.17200	408.17200	407.37100	407.37100			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			413.94500	413.94500	413.13700	413.13700			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.39330	8.39330	8.41440	8.41440		13.18	4,616,315.00	550	6,278.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			198.74970	0.19875	186.768	13.24	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			204.34970	0.20435	213.468	13.24	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.43320	8.43320	8.45360	8.45360		13.66	2,108,300.00	250	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			304.32980	0.30433	293.814	13.68	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			310.72980	0.31073	320.614	13.68	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.47440	8.47440	8.49430	8.49430		13.71	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			384.77700	0.38478	374.950	13.84	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			400.47700	0.40048	410.550	13.84	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.70580	9.70580	9.72060	9.72060		15.81	0.00	0	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			8.08680	8.08680	8.12580	8.12580		10.91	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			109.74560	0.10975	95.660	11.71	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			253.94560	0.25395	278.860	11.71	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.17090	8.17090	8.20960	8.20960		11.94	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			209.98070	0.20998	197.028	12.64	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			350.38070	0.35038	376.128	12.64	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.17050	0.17050	0.17510	0.17510			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.03070	0.03070	0.04190	0.04190			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.18110	0.18110	0.18040	0.18040			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02850	0.02850	0.02950	0.02950			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.27720	0.27720	0.25360	0.25360			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.05990	0.05990	0.06610	0.06610			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.48150	8.48150	8.59910	8.59910		14.04	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			124.00670	0.12401	93.119	16.10	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			434.90670	0.43491	521.619	16.10	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.60780	8.60780	8.72760	8.72760		15.62	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			255.34620	0.25535	228.259	17.43	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			567.74620	0.56775	660.459	17.43	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry			8.13110	8.13110	8.15910	8.15910		14.94	0.00	3,000	5,000.00
DAAI On	10/07/2012	Any day expiry	7.99	Call			183.75570	0.18376	157.426	16.85	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	7.99	Put			14.65570	0.01466	16.326	16.85	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Call			175.19660	0.17520	149.096	16.73	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Put			16.09660	0.01610	17.996	16.73	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Call			166.76210	0.16676	140.915	16.61	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Put			17.66210	0.01766	19.815	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAI	On	10/07/2012	Any day expiry	8.07	Call			119.26640	0.11927	95.550	15.90	0.00	0	10,000.00
DAAI	On	10/07/2012	Any day expiry	8.07	Put			30.16640	0.03017	34.450	15.90	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry			6.55460	6.55460	6.58020	6.58020		14.03	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Call			117.39640	0.11740	93.309	15.40	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Put			17.19640	0.01720	18.709	15.40	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Call			109.47180	0.10947	85.595	15.20	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Put			19.27180	0.01927	20.995	15.20	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Call			101.75750	0.10176	78.130	15.01	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Put			21.55750	0.02156	23.530	15.01	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Call			94.26820	0.09427	70.935	14.81	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Put			24.06820	0.02407	26.335	14.81	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Call			0.00000	0.00000	45.251	14.03	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Put			0.00000	0.00000	40.651	14.03	0.00	5,000	5,000.00
DAUS	On	31/07/2012	Any day expiry			8.15680	8.15680	8.18470	8.18470		15.28	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			787.00000	0.78700	759.000	17.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	17.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			476.00000	0.47600	449.000	15.10	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			11.00000	0.01100	12.000	15.10	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			110.00000	0.11000	98.000	15.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			175.00000	0.17500	191.000	15.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			49.00000	0.04900	40.000	17.73	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			374.00000	0.37400	393.000	17.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.19390	8.19390	8.22170	8.22170		15.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			196.00000	0.19600	182.000	16.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			224.00000	0.22400	238.000	16.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			118.00000	0.11800	106.000	17.52	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			406.00000	0.40600	422.000	17.52	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			829.00000	0.82900	802.000	14.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			7.00000	0.00700	8.000	14.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.72	Call			535.00000	0.53500	510.000	14.69	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			33.00000	0.03300	36.000	14.69	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.22610	8.22610	8.25410	8.25410		16.12	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			589.00000	0.58900	565.000	14.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			55.00000	0.05500	59.000	14.82	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			262.00000	0.26200	248.000	16.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			258.00000	0.25800	272.000	16.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			177.00000	0.17700	166.000	17.73	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			433.00000	0.43300	450.000	17.73	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			872.00000	0.87200	844.000	14.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			18.00000	0.01800	18.000	14.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.26380	8.26380	8.29190	8.29190		16.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			241.00000	0.24100	229.000	17.78	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			459.00000	0.45900	475.000	17.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			922.00000	0.92200	896.000	15.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			30.00000	0.03000	32.000	15.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			650.00000	0.65000	627.000	15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			78.00000	0.07800	83.000	15.08	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			332.00000	0.33200	317.000	16.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			290.00000	0.29000	303.000	16.55	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.29810	8.29810	8.32630	8.32630		21.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			703.00000	0.70300	689.000	15.75	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			97.00000	0.09700	111.000	15.75	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			294.00000	0.29400	282.000	17.76	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			478.00000	0.47800	494.000	17.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.32910	8.32910	8.35720	8.35720		16.82	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			747.00000	0.74700	726.000	15.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			110.00000	0.11000	117.000	15.26	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			339.00000	0.33900	327.000	17.69	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			492.00000	0.49200	508.000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.94100	89.36865	8.98700	88.98284			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.02400	86.85203	9.07100	86.46399			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,051.10000	1.05110	1,439.140		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			408.71500	408.71500	407.97000	407.97000			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			97,400.00000	9.74000	104,850.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			414.49600	414.49600	413.74400	413.74400			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			97,840.00000	9.78400	105,360.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.24700	175.24700	175.09000	175.09000			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.72600	177.72600	177.56800	177.56800			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			180.50200	180.50200	180.34800	180.34800			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.54500	94.45500	5.54000	94.46000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.46500	94.53500	5.47000	94.53000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.40500	94.59500	5.40000	94.60000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.33500	94.66500	5.32000	94.68000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.28500	94.71500	5.26000	94.74000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.24500	94.75500	5.23000	94.77000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.24500	94.75500	5.24000	94.76000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.31500	94.68500	5.32000	94.68000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.43500	94.56500	5.45000	94.55000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.59500	94.40500	5.61000	94.39000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.78500	94.21500	5.79000	94.21000				0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.91500	94.08500	5.97000	94.03000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.57250	6.57250	6.59630	6.59630		10.69	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			131.91440	0.13191	120.014	10.88	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			125.61440	0.12561	137.514	10.88	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.62740	6.62740	6.65140	6.65140		12.75	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			240.58310	0.24058	225.073	12.85	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			219.18310	0.21918	227.673	12.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.90900	126.55851	5.94000	126.46043		2.40	12,655,851.00	100	15,580.00
R157	On	02/08/2012	Bond Future	6.15	Call			772.02000	0.77202	845.990	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			110.21000	0.11021	86.100	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,315.48000	1.31548	1,405.620	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			27.66000	0.02766	19.720	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,914.84000	1.91484	2,011.080	2.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.55	Put			5.13000	0.00513	3.290	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,141.27000	3.14127	3,239.320	2.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.07000	0.00007	0.040	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.92900	121.54680	5.96400	121.44507		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			496.26000	0.49626	533.850	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,032.35000	1.03235	968.210	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,215.68000	1.21568	1,281.760	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			417.25000	0.41725	381.600	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.94400	123.44522	5.98100	123.34800		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,441.74000	1.44174	1,501.150	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			659.87000	0.65987	622.060	2.65	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.80600	124.35895	7.83700	124.05219		10.95	54,717,938.00	440	34,705.00
R186	On	02/08/2012	Bond Future	7.66	Call			789.81000	0.78981	869.960	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			2,556.01000	2.55601	2,329.400	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			927.14000	0.92714	1,018.590	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			2,291.07000	2.29107	2,075.760	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			1,162.00000	1.16200	1,271.470	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			1,925.95000	1.92595	1,728.660	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			10,766.03000	10.76603	11,071.470	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			3.77000	0.00377	2.450	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			7,794.56000	7.79456	8,092.000	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			33.76000	0.03376	24.440	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			8,586.01000	8.58601	8,886.990	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			19.52000	0.01952	13.740	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			8,673.84000	8.67384	8,975.140	11.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Put			18.33000	0.01833	12.870	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			2,446.72000	2.44672	2,632.810	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			851.50000	0.85150	730.830	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			4,282.44000	4.28244	4,532.950	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			297.36000	0.29736	241.110	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			4,689.84000	4.68984	4,949.790	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			234.88000	0.23488	188.070	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.87000	126.12437	7.90200	125.81358		12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,114.41000	7.11441	7,334.440	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,507.26000	1.50726	1,416.500	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,351.08000	9.35108	9,600.710	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			893.76000	0.89376	832.600	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,212.44000	3.21244	3,348.430	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,011.09000	4.01109	3,836.290	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,089.62000	4.08962	4,249.620	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,144.75000	3.14475	2,993.960	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.93900	122.79645	7.97100	122.49187		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,674.26000	7.67426	7,866.480	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,061.64000	3.06164	2,949.280	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.09095	220.09095	220.09928	220.09928			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			449.28000	0.44928	440.950		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future			257.09134	257.09134	256.39297	256.39297			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			242.97000	0.24297	941.340		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.98000	109.44909	5.01000	109.37928		1.69	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			501.01000	0.50101	555.660	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			60.18000	0.06018	45.020	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.88400	110.99659	4.91700	110.92755		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			663.40000	0.66340	707.210	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			260.77000	0.26077	235.540	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.73100	108.31921	4.76800	108.25123		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			771.37000	0.77137	812.410	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			382.96000	0.38296	356.020	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
R202	On	02/08/2012	Bond Future			189.02464	189.02464	189.01583	189.01583			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			575.83000	0.57583	584.640		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			6.41400	111.12763	6.45100	110.96123		4.61	17,780,420.80	160	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			972.08000	0.97208	1,079.990	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			305.12000	0.30512	246.630	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,856.42000	1.85642	2,001.530	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			81.73000	0.08173	60.440	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			3,096.34000	3.09634	3,258.950	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			10.86000	0.01086	7.070	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,802.76000	4.80276	4,968.990	4.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.55	Put			0.35000	0.00035	0.180	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.45800	108.54098	6.49700	108.37357		5.37	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,291.74000	2.29174	2,402.970	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			706.61000	0.70661	650.430	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.50500	110.23314	6.54500	110.07038		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,684.12000	2.68412	2,786.760	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,093.05000	1.09305	1,032.930	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			6.71700	107.57734	6.75800	107.35945		5.88	4,303,093.60	40	4,061.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,174.06000	2.17406	2,360.910	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			118.37000	0.11837	87.330	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.76700	109.10212	6.81100	108.87666		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,896.29000	2.89629	3,049.550	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			828.54000	0.82854	756.340	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.82000	106.76917	6.86500	106.54781		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,429.82000	3.42982	3,571.110	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,367.07000	1.36707	1,287.000	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.04100	103.83267	5.07200	103.78920		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			217.89000	0.21789	248.390	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			52.65000	0.05265	39.680	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.88500	105.30106	4.92200	105.25781		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			322.68000	0.32268	348.220	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			173.23000	0.17323	155.520	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future			4.58400	103.17980	4.62800	103.13965		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			381.57000	0.38157	403.800	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			261.28000	0.26128	243.360	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.95800	102.11967	6.98400	101.96925		7.01	5,105,983.50	50	26,793.00
R207	On	02/08/2012	Bond Future	7.51	Call			3,048.22000	3.04822	3,184.730	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			63.55000	0.06355	49.640	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.01000	103.56873	7.03700	103.41710		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,752.66000	3.75266	3,859.770	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			761.89000	0.76189	717.370	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.06700	101.54098	7.09400	101.39436		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,339.42000	4.33942	4,436.320	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,325.45000	1.32545	1,275.730	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
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.08800	100.20922	7.11900	100.01420		7.90	200,418.44	2	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,160.46000	1.16046	1,265.150	7.88	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			653.17000	0.65317	562.840	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,528.24000	2.52824	2,688.800	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			170.54000	0.17054	136.080	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			4,194.69000	4.19469	4,381.360	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			30.47000	0.03047	22.120	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,795.38000	6.79538	6,989.940	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			1.19000	0.00119	0.730	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.14200	98.23241	7.17400	98.03614		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,059.53000	4.05953	4,197.340	9.60	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
R208	On	01/11/2012	Bond Future	7.70	Put			902.78000	0.90278	844.320	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.19800	99.77080	7.23100	99.57395		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,727.43000	4.72743	4,857.670	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,524.12000	1.52412	1,457.510	9.42	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.36400	80.55522	8.40000	80.25104		15.41	16,111,044.00	200	28,552.00
R209	On	02/08/2012	Bond Future	8.91	Call			4,322.24000	4.32224	4,583.010	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			205.42000	0.20542	162.010	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.42600	78.54421	8.46200	78.24384		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,829.68000	5.82968	6,033.530	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,625.64000	1.62564	1,529.120	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.49000	79.77752	8.52800	79.46461		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,939.05000	6.93905	7,140.580	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,758.75000	2.75875	2,647.370	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			142.74926	142.74926	142.83414	142.83414			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			174.14000	0.17414	89.260		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.44623	120.44623	120.44618	120.44618			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			86.18000	0.08618	86.230		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			118.12608	118.12608	118.12164	118.12164			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			731.64000	0.73164	736.080		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			8.22500	91.47954	8.26600	91.12691		13.60	14,636,726.40	160	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			4,155.13000	4.15513	4,455.890		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			224.70000	0.22470	172.830		0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.28900	89.24177	8.33200	88.87712		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,614.57000	5.61457	5,859.920		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,706.53000	1.70653	1,587.230		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.36000	90.62814	8.40300	90.26912		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,865.68000	6.86568	7,094.770		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,868.64000	2.86864	2,738.710		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.41900	82.18869	8.45500	81.86957			13,972,077.30	170	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			4,178.81000	4.17881	4,497.930		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future			1.28940	1.28940	1.29520	1.29520		15.92	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			246.55780	0.02466	223.145	16.72	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			594.55780	0.05946	629.145	16.72	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.30340	1.30340	1.30940	1.30940		16.60	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			470.93070	0.04709	445.041	17.39	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			776.93070	0.07769	811.041	17.39	0.00	0	0.00

Total for Derivatives :

294,367,034.64 34,419 1 422 118.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	9.68650	100.00000	9.66304			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	20.19222	100.00000	20.14777		70,000,000,000.00		700,000	700,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.69702	100.00000	8.67595			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.81843	5.00000	126.80141			0.00	0	38,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	91.14085	100.00000	90.92333			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.37719	100.00000	20.33234		2,646,600,000,000.00		26,466,000	28,866,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	35.31848	100.00000	35.24074			0.00	0	7,800,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.62035	100.00000	10.59463			0.00	0	2,847,250.00
AB09	On	03/05/2017	Spot Bond		100.00000	13.74921	100.00000	13.71894			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	38.97448	100.00000	38.88007			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	28.12910	100.00000	28.06349			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	5.92627	100.00000	5.91315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	17.08996	100.00000	17.04855			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	27.71487	100.00000	27.64774			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	10.70844	100.00000	10.68251			0.00	0	6,000,000.00
ABFN07	On	17/03/2018			100.00000	8.03463	100.00000	8.01516			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.86870	100.00000	7.84963			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.98361	100.00000	7.96427			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.93691	100.00000	24.88201		970,000,000,000.00		9,700,000	11,500,000.00
ABL10B	On	15/03/2015			100.00000	17.62044	100.00000	17.57775			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.87482	100.00000	26.81566			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	20.99159	100.00000	20.94074			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.16150	100.00000	17.11993			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.66058	100.00000	10.63448			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	70.17203	100.00000	70.01588			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	49.74231	100.00000	49.63281			0.00	0	613,000.00
ABL8B	On	19/09/2013			100.00000	40.56435	100.00000	40.46609			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	62.99567	100.00000	62.84307			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	81.06509	100.00000	80.94535			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	35.70662	100.00000	35.62333			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.56723	100.00000	19.52159			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.72125	8.00000	90.68989			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	94.86294	100.00000	94.62278			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.37022	100.00000	26.31154			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.25511	100.00000	14.22019			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.36742	9.58000	100.34161			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.60146	100.00000	10.57578			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.91631	100.00000	12.87599			0.00	0	2,000,000.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.32332	4.50000	100.29794			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.20442	100.00000	5.19222			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.69558	100.00000	17.65409			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.58365	100.00000	4.57289			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	85.72402	100.00000	85.52409			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.94245	100.00000	4.93088			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.12758	100.00000	2.12355			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.12758	100.00000	2.12355			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.70126	6.82500	100.68274			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	76.55002	100.00000	76.55002			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.28571	100.00000	6.27378			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.62044	100.00000	11.59815			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.93251	100.00000	9.90845			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.69029	100.00000	10.66967			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.95547	100.00000	20.91096			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.75753	100.00000	9.73881			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.23905	100.00000	9.22128			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.85412	100.00000	18.81775			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.04285	100.00000	18.00794			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.43072	100.00000	1.56250			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	2.03802	100.00000	2.03159			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.35752	100.00000	17.32395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	21.56500	100.00000	21.53113			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.13767	100.00000	15.08485			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.76869	100.00000	15.73819			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.12757	100.00000	15.09831			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.83821	100.00000	14.80952			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.57964	100.00000	1.57436			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.38308	100.00000	19.27857			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.62450	100.00000	13.59451			0.00	0	9,966,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.07751	100.00000	19.03552			0.00	0	13,718,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.09245	100.00000	9.07233			0.00	0	7,673,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.48992	100.00000	11.46463		160,000,000,000.00	0.00	1,600,000	3,800,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.62864	100.00000	16.59204			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.68893	100.00000	28.62168			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.52876	4.00000	117.50059			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.52181	100.00000	6.50644			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.32512	100.00000	4.31493			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	44.33691	100.00000	44.22951			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	57.27948	100.00000	57.14072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On	20/06/2013			100.00000	57.58683	100.00000	57.44733			0.00	0	0.00
ACL01U	On	30/06/2015			100.00000	18.72818	100.00000	18.68281			0.00	0	0.00
ACL020	On	31/08/2013			100.00000	42.49599	100.00000	42.39305			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	65.10540	100.00000	66.78565			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	42.49599	100.00000	42.39305			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	63.94852	100.00000	63.79361			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	57.78096	100.00000	57.65378			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	104.24093	13.50000	104.20393			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	16.46154	100.00000	16.42166			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	16.72891	100.00000	16.68838			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	20.52549	100.00000	20.47576			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	98.37838	100.00000	98.11320			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	39.37925	100.00000	39.28386			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	39.33691	100.00000	39.24161			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	16.19418	100.00000	16.15495			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	1.28316	100.00000	1.28073			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	65.03123	100.00000	64.87196			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	65.03123	100.00000	64.87196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	30.31549	100.00000	30.24205			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.81102	100.00000	38.71700			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.51131	100.00000	96.26385			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	39.90150	100.00000	39.80484			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.87543	100.00000	13.84182			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.69879	100.00000	14.66318			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.50840	100.00000	13.47567			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.75640	100.00000	13.72307			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.86551	100.00000	13.83193			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.32201	100.00000	13.29236			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.32201	100.00000	13.29236			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.39292	100.00000	13.36311			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.31000	100.00000	13.27775			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.39292	100.00000	13.36311			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.25111	100.00000	13.22162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	20.98099	100.00000	20.94129			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.86868	100.00000	20.81812			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	85.10000	100.00000	84.90703			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.58392	100.00000	39.48802			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.02482	100.00000	12.99327			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.58392	100.00000	39.48802			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	85.10000	100.00000	84.90703			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.65791	100.00000	8.63693			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.65059	100.00000	8.62963			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.66077	100.00000	8.63979			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.45084	100.00000	8.43036			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	39.23105	100.00000	39.13601			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.87236	100.00000	8.85087			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.21367	100.00000	65.05395			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.91920	100.00000	44.80918			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.22073	100.00000	65.06100			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.64325	100.00000	10.61746			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.82088	100.00000	27.75348			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014	Spot Bond			100.00000	38.65948	100.00000	38.57344			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.69543	100.00000	31.61865			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	92.89599	100.00000	92.66491			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.42584	100.00000	9.40275			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.43785	100.00000	9.41473			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	25.14409	100.00000	25.08251			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.53579	100.00000	3.52796			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.32627	100.00000	4.31676			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.45332	100.00000	5.44300			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.67830	100.00000	3.67021			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.81903	100.00000	3.81062			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.21283	100.00000	8.19293			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	25.14409	100.00000	25.08251			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.95047	100.00000	20.89971			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.00000	20.89594	100.00000	20.84532			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.07640	100.00000	8.05684			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	2.46921	100.00000	2.46323			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.06591	100.00000	8.04637			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	1.65858	100.00000	1.65489			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	85.26728	100.00000	85.07393			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	1.65858	100.00000	1.65489			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.95047	100.00000	20.89971			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	10.72619	100.00000	10.70020		76,271,600,000.00	762,716	190,679.00	
ACL144	On	20/12/2016			100.00000	10.05924	100.00000	10.03487			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.24431	100.00000	8.22434			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	36.10644	100.00000	36.01898			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	97.33333	100.00000	97.07447		400,000,000,000.00	4,000,000	2,000,000.00	
ACL149	On	20/03/2014			100.00000	28.33699	100.00000	28.28088			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	28.07052	100.00000	28.01495			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	10.06549	100.00000	10.04556			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	24.43387	100.00000	24.37467			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.00000	16.09714	100.00000	16.06527			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.91847	100.00000	15.88696			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.26529	100.00000	16.23309			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.04298	100.00000	10.02310			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.64909	100.00000	9.62999			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.12866	100.00000	16.09674			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.24427	100.00000	16.21211			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.57700	100.00000	10.56047			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.63467	100.00000	12.60965			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.18121	100.00000	16.14918			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.97775	100.00000	29.90513			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.97999	100.00000	19.93159			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.54712	100.00000	27.48039			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28341	100.00000	0.28296			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.39626	100.00000	9.37350		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.00637	1.75000	101.98973			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.73365	100.00000	15.69554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.75285	100.00000	15.71468			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.25380	100.00000	0.25319			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25380	100.00000	0.25319			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	38.29762	100.00000	38.16972			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.03041	100.00000	20.96018			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	75.17347	100.00000	75.02579			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	73.08391	100.00000	72.94417			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	73.06293	100.00000	72.92323			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.98497	100.00000	60.85000			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.50872	100.00000	11.48338			0.00	0	7,390,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.68362	100.00000	13.65334		400,000,000,000.00	4,000,000	2,310,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	21.93273	100.00000	21.87959			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.80204	100.00000	18.76065			0.00	0	14,838,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.30765	100.00000	26.24322			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.68530	100.00000	13.65501			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.54316	100.00000	5.53017			0.00	0	18,500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.23335	100.00000	33.15940			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.44972	100.00000	9.42683			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.80911	100.00000	12.78076			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.30704	100.00000	11.27135			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	7.92509	100.00000	7.90007			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.54373	100.00000	32.44212			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.96999	100.00000	20.92358			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.22902	100.00000	9.20666			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.02760	100.00000	39.93063			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.91165	100.00000	45.81060			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.26562	100.00000	20.21652			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.83816	100.00000	25.78098			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.67450	100.00000	13.64424			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	31.37244	100.00000	31.29644			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.01054	100.00000	15.97174			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.63433	100.00000	57.49471			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.74776	100.00000	16.70719			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.71872	100.00000	16.67822			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.67742	100.00000	12.64670			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.63157	100.00000	16.59129			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.90288	100.00000	12.87162			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.90057	100.00000	15.86204			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.90057	100.00000	15.86204		15,857,100,000.00	0.00	158,571	904,102.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.08790	100.00000	14.05376			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.48330	100.00000	14.44821			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.53605	100.00000	15.49842			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	16.74776	100.00000	16.70719			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.00226	100.00000	14.96591			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.21548	8.00000	100.19391			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	12.37697	100.00000	12.34698			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	12.37697	100.00000	12.34698			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On	31/12/2016	Spot Bond			100.00000	12.37697	100.00000	12.34698			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	22.18259	100.00000	22.12886			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	56.13439	100.00000	55.99840			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	5.63253	100.00000	5.61889			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.86691	100.00000	13.82265			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	14.54480	100.00000	14.49838			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	18.97604	100.00000	18.93007			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	2.30708	100.00000	2.30150			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	1.47653	100.00000	1.47296			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.49539	100.00000	4.48688			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	19.14886	100.00000	19.10248			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	17.42762	100.00000	17.38539			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	10.75779	100.00000	10.73172			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	10.75779	100.00000	10.73172			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	13.00668	100.00000	12.97517			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	11.27006	100.00000	11.24276			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	23.15834	100.00000	23.10223			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	16.14263	100.00000	16.10352			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP58U On	23/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
BCP59U On	17/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP60U On	07/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.49499	100.00000	3.48730			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	8.37564	100.00000	8.35975			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	9.35234	100.00000	9.33460			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	9.75965	100.00000	9.73804			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	32.39383	100.00000	32.31536			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	56.05997	100.00000	55.92416			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	30.57509	100.00000	30.50102			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	29.57170	100.00000	29.50007			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	56.65204	100.00000	56.51480			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	44.20114	100.00000	44.09406			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	56.24938	100.00000	56.11312			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.21059	100.00000	8.19070			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	20.62784	100.00000	20.57786			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	102.44155	100.00000	102.16837			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.06519	100.00000	11.03809			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.12466	100.00000	11.09741			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.30305	100.00000	11.27538			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.89772	100.00000	11.86859			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.49239	100.00000	12.46179			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.15746	100.00000	14.12279			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.59461	100.00000	8.57379		895,937,600,000.00	8,959,376	4,479,688.00	
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.17057	100.00000	9.14835			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.32765	100.00000	9.30505			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.79180	8.00000	105.76837			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017	Spot Bond			100.00000	9.79889	100.00000	9.77515			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.63665	100.00000	10.61089			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.09730	100.00000	31.02809			0.00	0	3,610,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	104.45529	100.00000	104.17297			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	26.93727	1,000.00000	26.73993			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.74096	100.00000	12.71009			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.14051	100.00000	7.12321			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.10010	100.00000	8.08048			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.76229	100.00000	12.73138			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.11437	100.00000	13.08260			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.75449	100.00000	13.72116			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.42166	100.00000	16.38188			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.32528	100.00000	15.28815			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	58.05354	100.00000	57.91290			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	56.10813	100.00000	55.97221			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	73.09390	100.00000	72.95225			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	39.21321	100.00000	39.09078			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.06412	100.00000	7.04700			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	96.30000	100.00000	96.05434			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.47303	100.00000	28.41036			0.00	0	4,168,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.01686	100.00000	18.97500			0.00	0	13,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.27220	100.00000	14.23725			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.74640	100.00000	31.66949			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.16913	100.00000	16.13354			0.00	0	11,771,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.69227	8.00000	61.67912			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28653	100.00000	0.28583			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.77335	8.00000	59.76047			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.91577	100.00000	18.85672			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.37448	100.00000	12.34724		400,000,000,000.00	4,000,000	7,684,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	13.06463	100.00000	13.03571			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	12.36398	100.00000	12.33662			140,000,000,000.00	1,400,000	1,700,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.44530	100.00000	14.41350			160,000,000,000.00	1,600,000	27,333,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.92157	100.00000	13.88785			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.25716	12.05000	100.23571			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	64.92447	100.00000	64.76718			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.58224	100.00000	30.50734			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.56631	100.00000	24.50614			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.08911	100.00000	90.86420			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.64259	100.00000	9.61249			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	84.93900	100.00000	84.74639			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	59.50780	100.00000	59.36364			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.27060	100.00000	32.19243			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.61245	100.00000	57.47287			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.61245	100.00000	57.47287			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	57.61245	100.00000	57.47287			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	42.45895	100.00000	42.35609			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	57.63806	100.00000	57.49843			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	57.38193	100.00000	57.24292			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	57.17703	100.00000	57.03852			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	61.68843	100.00000	61.53898			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	20.14048	100.00000	20.09170			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	56.12309	100.00000	55.98713			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	19.99076	100.00000	19.94233			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	39.40748	100.00000	39.31202			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	39.16047	100.00000	39.06561			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	20.78216	100.00000	20.73182			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	42.60097	100.00000	42.49776			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	42.35109	100.00000	42.24850			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	43.12569	100.00000	43.02121			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	57.68929	100.00000	57.54953			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141 On	20/06/2013	Spot Bond			100.00000	57.51000	100.00000	57.37067			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.65449	100.00000	39.55843			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.68662	100.00000	50.57505			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.00039	13.64000	102.96326			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	47.05684	100.00000	46.95326			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.52002	100.00000	44.41217			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.55000	100.00000	90.33181			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.97775	100.00000	29.90513			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.81896	100.00000	40.72007			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.81896	100.00000	40.72007			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.27229	100.00000	65.11243			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.42325	100.00000	18.37862			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	92.71813	100.00000	92.48920			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.61255	100.00000	13.57957			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.42407	100.00000	13.39155			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167 On	30/04/2014	Spot Bond			100.00000	36.95271	100.00000	36.86319			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.50840	100.00000	13.47567			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.95741	100.00000	36.86788			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.28333	100.00000	90.06578			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	55.89939	100.00000	55.76398			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	56.23938	100.00000	56.10314			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	56.01939	100.00000	55.88368			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	56.01939	100.00000	55.88368			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.23608	100.00000	32.15713			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.03592	100.00000	11.00919			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66701	100.00000	66.66700			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66701	100.00000	66.66700			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.57450	100.00000	13.54161			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.37455	100.00000	10.35171			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.57450	100.00000	13.54161			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.56713	100.00000	10.54154			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187 On	15/06/2014	Spot Bond			100.00000	34.28585	100.00000	34.20280			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.78471	100.00000	35.69802			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	94.65154	100.00000	94.41784			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.04464	2.76000	101.03703			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.17756	100.00000	13.14564			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.43012	2.76000	106.40817			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.94864	8.25000	102.92615			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.79729	100.00000	35.71057			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.57450	100.00000	13.54161			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.57450	100.00000	13.54161			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.49838	100.00000	4.48790			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.93791	2.40000	110.91614			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.79412	100.00000	13.76071			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	57.17542	100.00000	57.03691		200,000,000,000.00	2,000,000	1,000,000.00	
CLN209 On	20/03/2013	Spot Bond			100.00000	57.48438	100.00000	57.34512			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	58.21691	100.00000	58.07588			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.81405	100.00000	41.71276			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	16.69514	100.00000	16.65425			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	16.69514	100.00000	16.65425			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	101.93336	8.52000	101.91012			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	22.59444	100.00000	22.54458			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.50595	100.00000	22.45083			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	101.89069	8.64500	101.86713			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	101.89069	8.64500	101.86713			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	35.37744	100.00000	35.29174			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	37.05682	100.00000	36.96705			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.84148	100.00000	11.81526			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.57227	100.00000	10.54666			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.45469	100.00000	11.42694			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.84628	100.00000	57.70614			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	57.86707	100.00000	57.72688			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	16.58705	100.00000	16.54643			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	16.58705	100.00000	16.54643			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.00000	37.80112	100.00000	37.72628			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	60.52746	100.00000	60.38083			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.60305	100.00000	62.44972			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.60305	100.00000	62.44972			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.13823	100.00000	15.10827			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.65482	100.00000	1.65082			0.00	0	6,000,000.00
CLN238 On	15/02/2013	Spot Bond			100.00000	58.64874	100.00000	58.50666			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.56630	100.00000	10.54537			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.49914	9.35000	103.47316			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.49914	9.35000	103.47316			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.82312	100.00000	15.78479			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250 On	26/03/2015	Spot Bond			100.00000	15.43542	100.00000	15.39802			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.43542	100.00000	15.39802			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.43542	100.00000	15.39802			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.43542	100.00000	15.39802			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.43542	100.00000	15.39802			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.60564	100.00000	15.56783			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.04129	100.00000	9.01939			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.04129	100.00000	9.01939			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.04129	100.00000	9.01939			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.04129	100.00000	9.01939			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.04129	100.00000	9.01939			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.09228	100.00000	9.07025			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.75183	9.65000	102.72552			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	29.77866	100.00000	29.70651			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	54.57152	100.00000	54.40115			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	27.75704	100.00000	27.68980			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	27.75704	100.00000	27.68980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017			100.00000	1.92667	100.00000	1.92066			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.97917	100.00000	10.95257			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.53103	100.00000	12.50067			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.22039	100.00000	9.19805			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.16866	100.00000	9.14645			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.22039	100.00000	9.19805			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.79859	100.00000	1.79297			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.24089	100.00000	13.06892			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.78179	100.00000	1.77623			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.19969	100.00000	9.17741			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.75619	100.00000	18.71076			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.12099	100.00000	11.08627			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.13438	100.00000	17.08089			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.02974	100.00000	9.00155			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	5.85020	100.00000	5.82996			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	21.31611	100.00000	21.26867			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	21.31611	100.00000	21.26867			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	57.62702	100.00000	57.49948			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	58.73106	100.00000	58.58878			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	58.70463	100.00000	58.56242			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	91.75078	100.00000	91.53679			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	87.07767	100.00000	86.87353			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.69141	100.00000	58.54922			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.55119	100.00000	60.41791			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.70353	100.00000	64.54506			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.70353	100.00000	64.54506			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.85921	100.00000	8.83751			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	57.50370	100.00000	57.37643			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	57.51670	100.00000	57.38941			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	58.70463	100.00000	58.56242			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	58.70463	100.00000	58.56242			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.10718	100.00000	14.07300			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	59.66861	100.00000	59.53654			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.75965	100.00000	9.73804			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00175	100.00000	0.00175			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00195	100.00000	0.00195			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	85.22792	100.00000	85.03334			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	85.26689	100.00000	85.07222			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	85.25019	100.00000	85.05556			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	118.12396	100.00000	117.83879			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	85.28639	100.00000	85.09167			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.30425	100.00000	10.28475			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.30425	100.00000	10.28475			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	9.97391	100.00000	10.46669			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	9.97391	100.00000	10.46669			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.67488	100.00000	10.64901			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.11054	100.00000	10.08604			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.42730	100.00000	9.40447			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	69.31667	100.00000	99.72678			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.53076	100.00000	9.50767			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	18.36559	100.00000	18.32517			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	58.84214	100.00000	58.71192			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.48363	100.00000	10.46043			0.00	0	68,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.20182	100.00000	13.17260			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	17.17485	100.00000	17.13683			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.78348	100.00000	13.75315			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.51774	100.00000	73.37825			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.25880	5.86800	102.24282			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.81493	7.17500	100.79545			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	84.40317	100.00000	100.00000		21,000,000,000,000.00	210,000,000	0	105,000,000.00
DENG26	On	28/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	61.74762	100.00000	61.61059			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	97.16026	100.00000	96.90985			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	59.24458	100.00000	59.11310			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG33On	02/10/2012	Spot Bond				100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	68.56671	100.00000	68.56670			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	84.36216	100.00000	84.17301			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	84.36216	100.00000	100.00000		90,000,000,000,000.00	900,000,000	450,000,000.00	
DRD02 On	01/10/2012	Spot Bond				100.00000	83.63327	100.00000	83.44701			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000		0.01621	100,000.00000	0.01516			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	49.69994	100.00000	49.58934			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.35978	100.00000	19.31693			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.51207	100.00000	13.48200		100,000,000,000.00	1,000,000	78,276,000.00	
DV23 On	27/02/2023	Spot Bond				100.00000	13.49496	100.00000	13.46494		201,200,000,000.00	2,012,000	134,945,000.00	
DVF12 On	13/10/2012	Spot Bond				100.00000	99.18257	100.00000	98.91304			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.40683	100.00000	19.36363			0.00	0	16,100,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	15.16578	100.00000	15.12905			0.00	0	69,000,000.00
EGL01 On	31/07/2012	Spot Bond				100.00000	97.69774	100.00000	97.44529			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	13.71485	100.00000	13.68269			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond				2.55000	102.24430	2.55000	102.22383			0.00	0	18,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020	Spot Bond			100.00000	15.34819	100.00000	15.31403			120,000,000,000.00	1,200,000	600,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.07454	100.00000	14.04356			160,000,000,000.00	1,600,000	800,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.29132	8.00000	117.26632			0.00	0	4,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.74632	100.00000	13.71302			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	68.69004	100.00000	68.69003			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	98.38275	100.00000	101.09617			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	87.43024	100.00000	87.22738			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	87.41963	100.00000	87.21680			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.50069	100.00000	24.44355			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.97681	100.00000	20.93064			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.21211	100.00000	16.17283			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.96215	100.00000	1.95596			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	92.38522	100.00000	92.15823			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.29423	100.00000	23.23779			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.65714	100.00000	92.42949			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.65271	100.00000	22.59784			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.77044	100.00000	92.54250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.44227	100.00000	23.38548			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	42.45015	100.00000	42.34731			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.10990	100.00000	22.05634			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.91551	100.00000	13.88180			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	42.47313	100.00000	42.37024		200,000,000,000.00	2,000,000	1,000,000.00	
ES15	On	30/08/2015	Spot Bond			100.00000	17.62714	100.00000	17.58834			0.00	0	6,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.02136	9.25000	101.99616			0.00	0	626,200,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.57862	10.00000	104.55060		490,000,000.00	49,000	264,359,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.10459	7.85000	102.08311		541,650,000.00	69,000	44,369,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.36850	7.50000	102.34802		752,512,500,000.00	100,335,000	767,385,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	86.59709	100.00000	86.39802			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.09239	100.00000	12.06309			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.76730	100.00000	11.73879			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	43.17641	100.00000	43.07181			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	43.36893	100.00000	43.26387			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.26928	8.37500	101.24648			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	44.33160	100.00000	44.22420			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.15500	100.00000	27.09522			0.00	0	5,789,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	9.35583	100.00000	9.33513			200,000,000,000.00	2,000,000	1,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	94.85457	100.00000	94.61443			600,000,000,000.00	6,000,000	3,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	87.72934	100.00000	87.52389			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.32111	100.00000	10.29611			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.22779	100.00000	8.20785			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.73638	100.00000	1.73213			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.98756	100.00000	12.95881			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.36718	100.00000	9.34449			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	35.72598	100.00000	35.64264			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	49.17122	100.00000	49.06297			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.38259	100.00000	4.37227			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.25235	100.00000	3.24516			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.71171	100.00000	3.70350			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.29795	100.00000	0.29739			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.01982	100.00000	0.01979			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01827	100.00000	0.01824			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	30.47756	100.00000	30.41011			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	65.52613	100.00000	65.36564			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.80413	100.00000	33.73720			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	29.48555	100.00000	29.42717			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04437	100.00000	0.04427			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.92744	100.00000	10.90097			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	60.92278	100.00000	60.77519			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.01530	100.00000	13.98135			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	92.19397	100.00000	91.96744			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.58249	100.00000	9.55928			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.43084	100.00000	10.40557			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114 On	20/06/2014	Spot Bond			100.00000	30.30958	100.00000	30.23615			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.35385	100.00000	1.34910			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.38503	100.00000	1.37960			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.86154	100.00000	13.82796			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.62155	100.00000	1.61619			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	0.88119	100.00000	0.87609			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	1.01735		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC127 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	1.01735		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC128 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	1.01735		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC129 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	1.01735		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC130 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC131 On	20/09/2017	Spot Bond			100.00000	1.02116	100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On	20/09/2017			100.00000	1.02116	100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
FRC133	On	20/09/2017			100.00000	1.02116	100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
FRC17	On	03/06/2014			100.00000	30.97840	100.00000	30.90984			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.96022	100.00000	24.89908			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.12498	100.00000	17.08349			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.10359	100.00000	14.06943			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	46.22851	100.00000	46.11528			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.37027	6.90500	100.35169			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.46313	100.00000	9.44020			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	44.92347	100.00000	44.81344			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	27.94531	100.00000	27.87761			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	1.10314	100.00000	1.10044			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	102.59420	5.87500	102.57788			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.14687	100.00000	11.11987			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	11.23921	100.00000	11.21198			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	6.48259	100.00000	6.46816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	21.81328	100.00000	21.77201			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.93881	100.00000	5.92559			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.13824	100.00000	7.12235			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	85.25297	100.00000	85.05833			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.08279	100.00000	11.06181			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	85.38645	100.00000	85.19284			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.10314	100.00000	1.10044			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.51662	100.00000	16.47661			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.71139	100.00000	16.67091			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.06094	100.00000	15.02445			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.78081	4.73000	104.75367			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.79000	100.00000	85.59546			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.26597	100.00000	15.22898			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.95663	100.00000	9.93251			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.08530	100.00000	11.05845			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.31309	100.00000	24.25419			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.60389	100.00000	12.57336			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.21398	100.00000	12.18439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	84.98500	100.00000	84.79229			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.97454	100.00000	84.78186			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.68168	100.00000	58.56550			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.68757	100.00000	58.57139			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	58.71118	100.00000	58.59494			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	57.04896	100.00000	56.91076			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.69571	100.00000	10.67454			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.02673	100.00000	14.99698			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.68446	100.00000	10.66331			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.96627	100.00000	18.92873			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.59540	100.00000	15.56453			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.60574	100.00000	43.50010			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.74917	100.00000	46.63592			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.70906	100.00000	43.60318			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.86045	100.00000	46.74692			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.96340	100.00000	43.85689			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	44.04288	100.00000	43.93618			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.87741	100.00000	44.76870			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.90271	100.00000	45.79151			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.54650	100.00000	46.43374			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.74636	100.00000	19.70030			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.06280	100.00000	40.96333			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.58660	100.00000	24.52639			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.01109	100.00000	15.96110			0.00	0	500,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.90934	100.00000	12.87772			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.66921	100.00000	9.63902			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.59524	100.00000	8.57442			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.27984	100.00000	0.27896			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.97832	100.00000	3.96947			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.79292	100.00000	8.77139			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.27709	100.00000	4.26701			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	76.47251	100.00000	76.47250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	76.47251	100.00000	76.47250			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.45826	100.00000	98.19848			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.55443	100.00000	9.53129			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.04222	100.00000	95.78947			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.73758	100.00000	38.64373			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	39.29053	100.00000	39.19535			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.83987	2.00000	103.82055			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	52.45703	100.00000	52.32995			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.56388	100.00000	56.42686			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.25000	100.00000	56.07438			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89604	100.00000	0.89251			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.74868	100.00000	1.74322			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.51829	100.00000	54.34808			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.84063	100.00000	53.67253			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00277	100.00000	0.00275			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.80443	100.00000	9.77382			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.00000	1.67378	100.00000	1.66855			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.75365	100.00000	28.66189			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.21384	100.00000	17.16010			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.42635	100.00000	27.36599			0.00	0	2,557,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.73839	100.00000	21.69053		400,000,000,000.00	4,000,000	2,144,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	98.90737	9.00000	98.88082			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.58839	8.00000	104.56339			0.00	0	21,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.56870	100.00000	13.53866			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.90367	9.00000	100.88746			0.00	0	4,571,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.49261	100.00000	11.46717		560,000,000,000.00	5,600,000	2,800,000.00	
FRX31	On	21/02/2031	Spot Bond			100.00000	12.97715	100.00000	12.94827			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.70075	100.00000	9.67928			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.45131	100.00000	2.44537			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	8.67003	100.00000	11.52315			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.30492	9.48500	102.27902			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	66.79469	100.00000	66.64605			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	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959		3,200,000,000,000.00	32,000,000	0.00	
GPT17	On	28/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181		3,200,000,000,000.00	32,000,000	0.00	
GPT2A1	On	01/09/2012	Spot Bond			100.00000	89.05970	100.00000	88.84715		0.00	0	0.00	
GPT2B1	On	01/09/2012	Spot Bond			100.00000	89.07427	100.00000	88.86167		0.00	0	0.00	
GPT2C1	On	01/09/2012	Spot Bond			100.00000	89.16741	100.00000	88.95460		0.00	0	0.00	
GR1A2A	On	18/11/2012	Spot Bond			100.00000	91.81351	100.00000	91.58848		0.00	0	0.00	
GRA284	On	01/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217		0.00	0	0.00	
GRA292	On	15/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529		0.00	0	0.00	
GRA296	On	15/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602		0.00	0	0.00	
GRA297	On	17/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805		0.00	0	0.00	
GRB85	On	25/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936		0.00	0	0.00	
GRB87	On	26/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974		0.00	0	0.00	
GRD164	On	18/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468		0.00	0	0.00	
GRD166	On	15/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529		0.00	0	0.00	
GRD171	On	12/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478		0.00	0	0.00	
GRD172	On	18/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358		0.00	0	0.00	
GRD173	On	06/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD174	On	02/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.21377	100.00000	7.02377			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	8.99717	100.00000	8.80611			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	91.73440	100.00000	91.50956			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	91.87003	100.00000	91.64485			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	91.92654	100.00000	91.70123			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	92.12997	100.00000	91.90417			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	21.18091	100.00000	21.12960			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.73495	100.00000	11.70652			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.78821	100.00000	6.77158			0.00	0	780,000.00
GRT04	On	15/09/2016			100.00000	9.76134	100.00000	9.73770			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	10.34965	100.00000	10.32430			0.00	0	2,200,000.00
GSIZ16	On	23/09/2016			100.00000	10.09327	100.00000	10.06881			0.00	0	0.00
HMS1B20	On	19/07/2012			100.00000	99.57148	100.00000	99.30596			0.00	0	0.00
HMS1B30	On	19/07/2012			100.00000	99.57148	100.00000	99.30596			0.00	0	0.00
HMS1B50	On	19/07/2012			100.00000	102.68308	100.00000	102.40927			0.00	0	0.00
HMS1B60	On	19/07/2012			100.00000	107.63597	100.00000	107.34893			0.00	0	0.00
HMS1B70	On	19/07/2013			100.00000	45.84500	100.00000	45.73272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.07618	100.00000	15.03927			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.82099	100.00000	16.77979			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	99.64956	100.00000	99.38382			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	46.05052	100.00000	45.93773			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.48061	100.00000	15.44270			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.22541	100.00000	17.18322			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	99.75040	100.00000	99.48440			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	46.42044	100.00000	46.30675			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.00059	100.00000	15.96140			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.74538	100.00000	17.70193			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	100.10824	100.00000	99.84128			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	46.91368	100.00000	46.79879			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.63611	100.00000	16.59536			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	100.54741	100.00000	100.27929			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	101.19804	100.00000	100.92818			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	14.08765	100.00000	14.05630			0.00	0	30,004,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.92123	100.00000	5.90813			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34On	31/07/2034	Spot Bond				100.00000	13.24082	100.00000	13.21135			0.00	0	29,759,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.24082	100.00000	13.21135			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.30045	2.00000	100.25031			0.00	0	0.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.32802	2.25000	100.27327			0.00	0	200,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	103.40465	2.50000	100.53677			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	94.07004	100.00000	93.83427			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	86.33903	100.00000	86.14055			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	87.50210	100.00000	87.29813			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	23.73573	100.00000	23.68348			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	58.52973	100.00000	58.38794			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	16.62404	100.00000	16.58376			0.00	0	4,200,000.00
IBL14	On 28/06/2015	Spot Bond				100.00000	15.76540	100.00000	15.72720			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	56.26165	100.00000	56.12536			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	40.04961	100.00000	39.95259			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	28.03018	100.00000	27.96227			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	34.64938	100.00000	34.57311			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	16.87620	100.00000	16.83905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	13.82592	100.00000	13.79549			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.68933	100.00000	31.61919			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.95925	100.00000	31.88098			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	3,000,000.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.24024	1.75000	106.22120			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.23477	8.27000	103.21179			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.82847	100.00000	15.79013			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.65558	100.00000	2.64914			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.80601	100.00000	4.79532			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.97832	100.00000	3.96947			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.28674	100.00000	16.23590			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.82332	100.00000	9.79265			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.34751	8.76500	102.32352			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.22215	100.00000	17.16837		600,000,000,000.00	6,000,000	3,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	10.40892	100.00000	10.37642			0.00	0	3,300,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	56.68297	100.00000	56.55820			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.99803	100.00000	15.96262			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.99803	100.00000	15.96262			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.20838	5.00000	102.19451			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.90533	100.00000	19.86128			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.72484	100.00000	20.67463			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.72484	100.00000	20.67463			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.98414	100.00000	9.95296			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.76768	100.00000	7.74886			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.86762	100.00000	21.81947			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.81532	100.00000	55.69247			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.54544	100.00000	14.51021			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523		3,100,000,000,000.00	31,000,000	22,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.46975	100.00000	62.31842			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.20617	100.00000	14.17175			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.53605	100.00000	15.49842			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.48330	100.00000	14.44821			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	76.84955	100.00000	76.69707			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.18267	100.00000	85.98131			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.93342	100.00000	8.91178			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.83921	100.00000	23.78146			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.77807	100.00000	9.75438		900,000,000,000.00	0.00	9,000,000	3,000,000.00
ING141	On	07/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	86.95755	100.00000	86.75486			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	85.72734	100.00000	85.53027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On	16/12/2012	Spot Bond			100.00000	79.88166	100.00000	79.64602			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.07617	6.50000	100.06445			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	54.29879	100.00000	54.12927			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072		3,000,000,000,000.00	30,000,000	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	64.27597	100.00000	63.94065			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.38806	100.00000	82.14286			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	81.17647	100.00000	80.93842			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.55584	100.00000	82.31444			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.52575	100.00000	11.48635			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	96.14473	100.00000	95.89821			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.60439	100.00000	64.44788			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	44.13725	100.00000	44.03032			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	44.13725	100.00000	44.03032			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	46.43194	100.00000	46.31822			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.57950	100.00000	33.49814			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	97.43604	100.00000	97.18362			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.16042	100.00000	22.10673			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	23.15337	100.00000	23.09728			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.68218	100.00000	41.58120			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.65432	100.00000	16.60175			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.61908	100.00000	10.58557			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.10968	100.00000	8.08409			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.09220	8.80000	102.06818			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.88876	100.00000	33.81417			0.00	0	45,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.03963	100.00000	13.00804			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.61065	100.00000	13.58070			0.00	0	13,649,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.49132	100.00000	23.43442			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.95140	100.00000	16.91033			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.14698	100.00000	19.10460			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.54837	100.00000	9.52524			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02819	100.00000	0.02812			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.21538	2.75000	101.20779			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.07868	2.60000	103.05778			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.61535	100.00000	9.58533			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	63.06104	100.00000	62.92147			200,000,000,000.00	2,000,000	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.95939	100.00000	55.82383			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.83864	100.00000	16.80157			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.71324	100.00000	11.68487			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.71775	2.60000	101.69387			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			14,300,000,000,000.00	143,000,000	78,000,000.00
IVA229	On	19/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA232	On	08/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		21,500,000,000,000.00	215,000,000	215,000,000.00	
IVA241	On	11/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070		2,800,000,000,000.00	28,000,000	28,000,000.00	
IVA242	On	18/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.50219	100.00000	55.36034			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.84602	100.00000	8.82459			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	25.02107	100.00000	24.95980			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.02466	100.00000	66.86229			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.63047	100.00000	66.46904			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.99965	100.00000	72.83721			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	68.82128	100.00000	68.67061			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.71626	100.00000	69.56112			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	60.36301	100.00000	60.22941			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	99.12641	100.00000	98.87027			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.78672	100.00000	15.75196			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	45.29694	100.00000	45.18600			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.46379	100.00000	15.42632		114,900,000,000,000.00	149,000,000	839,000,000.00	
LGL1	On	12/09/2012	Spot Bond			100.00000	88.88048	100.00000	88.67377			0.00	0	5,800,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ014On	02/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	70.37577	100.00000	100.00000			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.79830	100.00000	65.63716			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.25212	100.00000	31.17557			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	92.19714	100.00000	91.96948			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.39007	100.00000	23.33341			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	81.97258	100.00000	80.57395			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.36290	100.00000	19.31599			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.27621	100.00000	16.22485			0.00	0	135,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	65.22044	100.00000	65.06071			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	65.43879	100.00000	65.27852			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.16345	100.00000	32.08467			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.18256	100.00000	98.91304			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.80624	100.00000	90.58637			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.67529	100.00000	31.59771			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	62.07816	100.00000	61.92778			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.05476	100.00000	29.98195			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.06332	100.00000	30.98724			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.22748	100.00000	17.18573			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.97327	100.00000	8.95153			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.83842	8.00000	101.81660			0.00	0	44,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.37908	100.00000	86.18005			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.39702	100.00000	21.34519			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.28994	100.00000	16.25389			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.28994	100.00000	16.25389			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.21777	100.00000	3.21064			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	7.85744	100.00000	0.51837			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.73080	100.00000	0.00118			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.23059	8.59000	102.20709			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.12411	9.34000	100.09928			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.13280	10.01000	100.10623			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.40808	100.00000	22.35849		200,000,000,000.00	2,000,000	102,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.27832	100.00000	12.24857			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.51805	100.00000	7.49984			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.90526	100.00000	10.87884			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.93026	100.00000	17.89079			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.59988	100.00000	18.54181			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.94405	8.78500	100.92034			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	56.41632	100.00000	56.27965			0.00	0	9,000,000.00
MQB02 On	31/05/2017	Spot Bond			8.00000	100.86097	8.00000	100.83935			0.00	0	9,805,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.80526	100.00000	32.73226		15,060,000,000.00	150,600	3,003,600.00	
MTN03 On	13/07/2015	Spot Bond			100.00000	21.85090	100.00000	21.80226		300,000,000,000.00	3,000,000	11,810,000.00	
MTN04 On	13/07/2017	Spot Bond			100.00000	16.64188	100.00000	16.60485			0.00	0	3,570,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	41.28385	100.00000	41.19248			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	0.07278	100.00000	0.07260			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.07278	100.00000	0.07260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On	14/08/2020			100.00000	6.92357	100.00000	6.90681			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	7.00964	100.00000	6.99266			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	7.09571	100.00000	7.07852			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	7.16456	100.00000	7.14720			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	7.27931	100.00000	7.26168			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	7.33669	100.00000	7.31892			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	7.40554	100.00000	7.38760			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	7.57768	100.00000	7.55932			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	7.69242	100.00000	7.67379			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.81866	100.00000	7.79972			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.93341	100.00000	7.91419			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.99078	100.00000	7.97143			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.67930	100.00000	8.65828			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.48259	100.00000	9.45961			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07278	100.00000	0.07260			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07278	100.00000	0.07260			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	31.86310	100.00000	31.78506			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	16.09222	100.00000	16.05280			0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On	20/02/2015			100.00000	9.72102	100.00000	9.69747			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	87.70853	100.00000	87.50312			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	20.42791	100.00000	20.38295			0.00	0	12,079,000.00
NBK2B	On	15/09/2015			100.00000	13.66819	100.00000	13.63508			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.20144	100.00000	15.16798		140,000,000,000.00	1,400,000	6,873,000.00	
NBK4	On	28/10/2024			100.00000	0.01982	100.00000	0.01979			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	66.81564	100.00000	66.65201			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	21.11772	100.00000	21.07098			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.69568	100.00000	18.64990			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.56332	100.00000	9.53990			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	33.60246	100.00000	33.52849			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	27.26884	100.00000	27.20277			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	16.39801	100.00000	16.36191			0.00	0	9,466,000.00
NBK9B	On	23/03/2016			100.00000	10.55876	100.00000	10.53318			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	67.06397	100.00000	66.90674			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	65.52402	100.00000	65.36354		400,000,000,000.00	4,000,000	2,000,000.00	
NCLN19	On	07/03/2013			100.00000	59.47119	100.00000	59.32712			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN42 On	30/07/2012	Spot Bond			100.00000	97.23063	100.00000	96.97874			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	22.78443	100.00000	22.74132			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	37.90812	100.00000	37.83639			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	21.73082	100.00000	21.68970			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.60850	100.00000	20.56951			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.34546	100.00000	17.30343			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	58.56107	100.00000	58.41920			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	56.75350	100.00000	56.61601		400,000,000,000.00	4,000,000	2,000,000.00	
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.58068	100.00000	56.44361			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.58068	100.00000	56.44361			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.58068	100.00000	56.44361			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.20421	100.00000	16.16495			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.67819	100.00000	15.64021			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.33432	100.00000	17.29187			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.90273	100.00000	16.86178			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.53442	100.00000	9.51638			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.30811	100.00000	13.27587			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.39106	100.00000	9.37329			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.64384	100.00000	12.61288			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.39945	100.00000	13.36663			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.57224	100.00000	12.54145			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	85.37591	100.00000	85.24675			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.79467	100.00000	6.78178			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	36.19413	100.00000	36.10644			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	28.59839	100.00000	28.54178			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	28.50596	100.00000	28.44952			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	9.01702	100.00000	8.97693			0.00	0	0.00
NED10 On	15/08/2012	Spot Bond			100.00000	92.85047	100.00000	92.61951			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	20.32594	100.00000	20.28121		140,000,000,000.00	0.00	1,400,000	720,000.00
NED12A On	14/12/2012	Spot Bond			100.00000	86.12705	100.00000	85.92905			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			100.00000	73.55240	100.00000	73.41176			0.00	0	0.00
NED6 On	20/09/2013	Spot Bond			100.00000	46.78663	100.00000	46.68365			0.00	0	0.00
NED8 On	08/02/2014	Spot Bond			100.00000	37.81858	100.00000	37.73443			0.00	0	4,844,000.00
NED9 On	06/07/2017	Spot Bond			100.00000	7.49605	100.00000	7.47789			0.00	0	0.00
NEDH1A On	20/11/2018	Spot Bond			100.00000	17.32850	100.00000	17.29035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1BOn	20/11/2018	Spot Bond				100.00000	12.06794	100.00000	12.03870			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
NET43 On	13/07/2012	Spot Bond				100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
NET44 On	16/08/2012	Spot Bond				100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				100.00000	8.70849	100.00000	8.68808			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				100.00000	13.72809	100.00000	13.69754			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				100.00000	11.85178	100.00000	11.82307			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				6.82500	100.90517	6.82500	100.88661			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond				6.58500	100.87346	6.58500	100.85556			0.00	0	50,000,000.00
NQ1A14On	22/05/2013	Spot Bond				100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.00000	10.10565	100.00000	10.07410		600,000,000,000.00	0.00	6,000,000	3,000,000.00
NQ1B10On	22/05/2020	Spot Bond				100.00000	12.07680	100.00000	12.04755			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				6.92500	100.91838	6.92500	100.89955			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.00000	10.10565	100.00000	10.07410			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				100.00000	12.30181	100.00000	12.27202			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				7.32500	100.97121	7.32500	100.95129			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond				100.00000	57.66139	100.00000	57.52170			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14On	22/05/2015	Spot Bond			100.00000	10.10565	100.00000	10.07410			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	91.04307	100.00000	90.82208			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	61.52222	100.00000	61.37319			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	91.17738	100.00000	90.95607			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	61.74205	100.00000	61.59248			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	91.24453	100.00000	91.02306			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	62.01684	100.00000	61.86661			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	62.37407	100.00000	62.22297			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.04040	100.00000	10.01608			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.08865	8.21500	101.06631			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	48.29426	100.00000	48.18163			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.65520	100.00000	33.58111			0.00	0	122,000,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.87790	100.00000	13.84718			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.34524	100.00000	14.31366			0.00	0	1,112,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.73146	100.00000	6.71568			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.38539	100.00000	13.35575			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	65.19779	100.00000	65.03811			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	30.84579	100.00000	30.77025			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	30.71556	100.00000	30.64033			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	10.20420	100.00000	10.17948			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.66529	100.00000	13.63182			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.72321	100.00000	13.68959			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.75796	100.00000	13.72425			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.59195	100.00000	14.55622			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.51862	100.00000	15.48061			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.31029	100.00000	21.25809			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.78968	100.00000	16.75252		227,600,000,000.00	2,276,000	91,067,004.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	97.10481	100.00000	96.85390			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	65.38699	100.00000	65.22858			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	32.49341	100.00000	32.41470			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	65.30003	100.00000	65.14185			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	32.25871	100.00000	32.18056			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.52541	100.00000	13.49265			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1UOn	31/10/2012	Spot Bond			100.00000	96.87884	100.00000	96.63043			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.26907	100.00000	97.01967			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	77.65777	100.00000	77.65777			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	16.59313	100.00000	16.55293			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.85814	100.00000	3.84879			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	52.88712	100.00000	52.72019			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	92.28581	100.00000	92.05962		8,000,000,000,000.00	80,000,000	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	28.01339	100.00000	27.94552			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	73.28614	100.00000	73.14628			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	85.89733	100.00000	85.70032		800,000,000,000.00	8,000,000	4,000,000.00	
PR2A4D On	15/06/2013	Spot Bond			100.00000	57.56096	100.00000	57.42152			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	57.71651	100.00000	57.57669			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	39.66329	100.00000	39.56720		800,000,000,000.00	8,000,000	4,000,000.00	
PR2B1B On	15/12/2012	Spot Bond			100.00000	85.93963	100.00000	85.74253			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	28.15613	100.00000	28.08792			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B On	15/12/2012	Spot Bond			100.00000	73.44491	100.00000	73.30475			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	57.97577	100.00000	57.83532			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	39.73472	100.00000	39.63846			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	86.01365	100.00000	85.81638			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	28.47521	100.00000	28.40623			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	58.44242	100.00000	58.30084			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	86.20400	100.00000	86.00629			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	28.82787	100.00000	28.75804			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	58.85723	100.00000	58.71464			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	30.29144	100.00000	30.21805			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	82.72689	100.00000	82.54263		200,000,000,000.00	2,000,000	1,000,000.00	
PRP1B3 On	01/10/2012	Spot Bond			100.00000	82.74725	100.00000	82.56296			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	82.82873	100.00000	82.64425			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	17.04177	100.00000	17.00426			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00183			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.90000	126.02821	5.93000	125.91088		89,418,875,351,500.00	155,741,585	22,531,852,189.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.57412	100.00000	7.55745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	3.36628	100.00000	3.35887			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	52.36932	100.00000	52.25278			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.78500	123.84168	7.81500	123.51722		66,737,395,574,820.00	572,562,052	13,390,430,396.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00081			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.16684	77.09714	219.14224	76.78223		144,187,891,534,440.00	657,891,000	1,806,142,693.00	
R197	On	07/12/2023	Spot Bond			2.03000	256.01185	2.06000	255.27801		2,436,623,210.00	1,200,307	147,085,394.00	
R201	On	21/12/2014	Spot Bond			5.00000	108.98999	5.03000	108.90326		943,274,000,000.00	188,654,800	2,978,557,931.00	
R202	On	07/12/2033	Spot Bond			2.40000	188.23108	2.40000	188.19408		56,643,552,000.00	23,601,480	1,380,677,455.00	
R2023	On	28/02/2023	Spot Bond			8.00000	99.18893	8.00000	99.13338		17,808,000,000,000.00	226,000,000	1,163,000,000.00	
R203	On	15/09/2017	Spot Bond			6.40000	110.65899	6.43500	110.48034		23,190,849,280,000.00	623,570,200	6,218,271,244.00	
R204	On	21/12/2018	Spot Bond			6.70000	107.12638	6.74000	106.89212		9,212,329,820,000.00	374,974,600	3,629,468,275.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.75045	8.75000	100.68200		10,115,000,000,000.00	156,000,000	1,064,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	25.98016	100.00000	25.91722			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.07000	103.39658	5.10000	103.33809		6,571,719,297,000.00	296,197,100	2,429,110,000.00	
R207	On	15/01/2020	Spot Bond			6.94000	101.69366	6.96500	101.52863		15,014,923,184,000.00	163,533,600	6,003,801,400.00	
R208	On	31/03/2021	Spot Bond			7.07000	99.79085	7.10000	99.58165		12,535,220,645,500.00	773,015,650	10,293,842,995.00	
R209	On	31/03/2036	Spot Bond			8.34500	80.21324	8.38000	79.89841		26,901,798,197,000.00	223,702,600	10,049,740,600.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.39500	142.14985	2.39000	142.21299			433,016,000,000.00	180,800,000	249,990,392.00
R211	On	31/01/2017	Spot Bond			0.70000	121.32925	0.70000	121.31098			13,859,010,200.00	19,798,586	1,682,772,929.00
R212	On	31/01/2022	Spot Bond			2.03000	119.15437	2.03000	119.13211			164,430,000,000.00	81,000,000	1,459,855,500.00
R213	On	28/02/2031	Spot Bond			8.20500	91.09627	8.24500	90.73088			14,479,973,952,000.00	764,774,400	3,242,725,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.32596	6.50000	102.30827			9,766,237,000,000.00	502,498,000	5,482,650,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	57.51598	100.00000	57.38938			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.34399	100.00000	38.25959			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.56266	100.00000	25.50639			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.04177	100.00000	17.00426			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.36118	100.00000	11.33617			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.57412	100.00000	7.55745			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.04941	100.00000	5.03830			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.36628	100.00000	3.35887			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	46.35538	100.00000	46.25279			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.90359	100.00000	30.83519			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.60239	100.00000	20.55680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	13.73493	100.00000	13.70453			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.15662	100.00000	9.13635			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.10441	100.00000	6.09090			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.06961	100.00000	4.06060			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.71307	100.00000	2.70707			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.80871	100.00000	1.80471			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.20581	100.00000	1.20314			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.80387	100.00000	0.80209			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53592	100.00000	0.53473			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35728	100.00000	0.35649			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23818	100.00000	0.23766			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15879	100.00000	0.15844			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10586	100.00000	0.10563			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07057	100.00000	0.07042			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04705	100.00000	0.04694			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03137	100.00000	0.03130			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02091	100.00000	0.02086			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01394	100.00000	0.01391			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	0.00929	100.00000	0.00927			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00620	100.00000	0.00618			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00413	100.00000	0.00412			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00275	100.00000	0.00275			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00183			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00122	100.00000	0.00122			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00081			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	30.89825	100.00000	30.82339			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.46087	100.00000	40.36178			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	10.01129	100.00000	9.98004			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	88.35646	100.00000	88.14807			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.30349	100.00000	87.10046			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.17840	100.00000	54.00925			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	53.96048	100.00000	53.78827			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.80083	100.00000	8.77951			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC04	On	06/09/2012			100.00000	88.81235	100.00000	88.60289			0.00	0	0.00
RES010	On	21/09/2012			100.00000	85.76667	100.00000	85.57130			0.00	0	0.00
RES05	On	17/10/2012			100.00000	97.84946	100.00000	97.58713			0.00	0	0.00
RES06	On	18/10/2014			100.00000	16.45130	100.00000	16.41101			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.30984	5.87500	102.29383			0.00	0	0.00
RES09	On	14/08/2012			100.00000	93.92363	100.00000	93.68940			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	22.94059	100.00000	22.88502			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	61.61874	100.00000	61.46947			0.00	0	0.00
RP002	On	28/02/2013			100.00000	61.96826	100.00000	61.81814			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.48432	100.00000	25.42258			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.65235	100.00000	13.62532			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28722	100.00000	0.28653			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.17964	100.00000	4.16952			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.17964	100.00000	4.16952			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	30.31400	100.00000	30.24056			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.25680	100.00000	23.21076			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	102.44983	5.25000	102.43523			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.41684	100.00000	0.41584			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	79.86871	100.00000	99.72603			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	62.13634	100.00000	62.01197			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.70596	100.00000	100.44574			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.97624	100.00000	11.94973			0.00	0	5,054,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.60539	100.00000	91.38142			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.57363	100.00000	14.54156			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.04130	100.00000	11.01456			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.17158	8.00000	108.14840			0.00	0	25,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.22053	100.00000	9.19795			0.00	0	5,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.18271	100.00000	8.16289			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.48033	100.00000	19.43744			0.00	0	20,036,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	59.94605	100.00000	59.81338			0.00	0	2,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	11.14017	100.00000	11.11551				100,000,000,000.00	1,000,000	8,067,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.55204	5.75000	121.51724				0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.24876	100.00000	41.15796				0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	57.68260	100.00000	57.55495				0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922				0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922				0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922				0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	59.88318	100.00000	59.75136				0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.04910	100.00000	12.02258				0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922				0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.02210	100.00000	23.96922				0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140				0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.93404	100.00000	59.80140				0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.29108	100.00000	8.27100				0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.99630	100.00000	22.94059				0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.93088	100.00000	21.87774				0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.65255	100.00000	9.62918				0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	56.09968	100.00000	55.96377				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	43.09233	100.00000	42.98794			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.68338	100.00000	12.65547			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.60804	100.00000	30.53389			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	12.14324	100.00000	12.11349			0.00	0	3,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39465	100.00000	0.39369			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.80032	100.00000	0.79855			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.23451	100.00000	8.21456			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.63387	100.00000	10.61033			0.00	0	5,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.50335	10.05000	101.47631			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.43993	100.00000	16.40011			0.00	0	8,500,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.79297	100.00000	1.78738			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31911	100.00000	0.31811			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.71807	8.00000	106.70281			0.00	0	424,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.07598	100.00000	9.05601			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.75465	100.00000	9.73318			0.00	0	809,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	63.86113	100.00000	63.72056			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	14.97492	100.00000	14.94197		140,000,000,000.00	1,400,000	3,550,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	55.01774	100.00000	54.88942			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.92627	100.00000	5.91315			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.99888	100.00000	5.98553			0.00	0	600,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.72075	100.00000	10.69478			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03822	100.00000	0.03813			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.07617	6.50000	100.06445			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.59221	100.00000	10.56655			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	52.58441	100.00000	52.45703			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.23416	100.00000	16.19483			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.48012	100.00000	1.47653			0.00	0	3,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.62332	8.75000	101.60736			0.00	0	92,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.31302	100.00000	50.20105			0.00	0	310,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.59955	100.00000	16.56261			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	51.08374	100.00000	50.97068			0.00	0	315,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.04910	100.00000	12.02258			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.54213	100.00000	2.53597			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.20638	100.00000	6.19134			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.04126	100.00000	1.03874			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.51058	100.00000	13.48068			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.20031	100.00000	11.16496			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.39816	100.00000	9.37540			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.96215	100.00000	1.95596			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.26922	100.00000	8.24789			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.46567	6.75000	101.44261			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.56500	100.00000	21.53113			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	99.62190	7.25000	99.54645			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.65297	100.00000	1.64781			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.30148	8.75000	98.24537			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.69917	13.50000	100.61151			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831 On	19/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	61.06549	100.00000	60.92997			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN910 On	17/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN928 On	19/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN929 On	19/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	22.04051	100.00000	21.99174			0.00	0	2,575.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.25918	100.00000	11.23426			0.00	0	6,377.00
T018	On	15/07/2014	Spot Bond			100.00000	33.38071	100.00000	33.30643			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	33.55074	100.00000	33.47689			0.00	0	62,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.03869	6.27500	101.02160			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.95275	100.00000	65.79123			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.98951	100.00000	64.83034			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.57523	100.00000	6.55912			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.29335	8.00000	106.27045			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.59346	6.27000	100.57645			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.54054	100.00000	28.48403			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.93641	100.00000	42.80236			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.30477	100.00000	8.19178			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On	18/10/2038	Spot Bond			100.00000	8.54376	100.00000	8.42752			0.00	0	0.00
TH10A3 On	18/10/2038	Spot Bond			100.00000	10.06400	100.00000	9.87155			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			100.00000	9.05758	100.00000	8.93435			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			100.00000	10.15692	100.00000	10.01872			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	14.69766	100.00000	14.49768			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	99.34901	100.00000	99.08265		156,900,000,000.00	1,569,000	784,500.00	
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	99.27562	100.00000	99.00946			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	100.26145	100.00000	99.99265			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	99.48354	100.00000	99.21683			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	99.75263	100.00000	99.48521			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.75879	100.00000	7.73979			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.31036	100.00000	8.29001			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.67808	100.00000	8.65683			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.41351	100.00000	9.39046			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.90380	100.00000	9.87954			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	15.10084	100.00000	15.06386			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.88929	100.00000	10.86262			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016	Spot Bond			100.00000	4.31261	100.00000	4.30205			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			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	2.76007	100.00000	2.75331			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			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	2.76007	100.00000	2.75331			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			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	2.76007	100.00000	2.75331			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			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	2.76007	100.00000	2.75331			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	38.25996	100.00000	38.16727			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.03033	100.00000	22.97935		5,200,000,000,000.00	52,000,000	28,989,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	102.23761	6.00000	102.22133			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.67755	100.00000	11.65185		2,870,000,000,000.00	28,700,000	1,024,247,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	13.64544	100.00000	13.61540		600,000,000,000.00	6,000,000	335,004,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	12.47238	100.00000	12.44493		7,550,000,000,000.00	75,500,000	445,900,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	13.03726	100.00000	13.00824		0.00	0	171,000,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	10.09149	100.00000	10.06928		200,000,000,000.00	2,000,000	22,997,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	100.26806	10.00000	100.24123		0.00	0	0.00	
TR31	On	31/12/2099	Spot Bond			9.75000	100.26138	9.75000	100.23521		0.00	0	0.00	
TR32	On	31/12/2099	Spot Bond			100.00000	10.26156	100.00000	10.23511		0.00	0	0.00	
TSP116	On	09/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846		0.00	0	0.00	
TSP117	On	23/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432		0.00	0	0.00	
TSP121	On	02/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476		0.00	0	0.00	
TSP124	On	26/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974		0.00	0	0.00	
TSP125	On	23/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439		0.00	0	0.00	
TSP127	On	10/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955		0.00	0	0.00	
TSP128	On	07/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143		0.00	0	0.00	
TSP129	On	07/03/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581		0.00	0	0.00	
TSP130	On	18/10/2012	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
TSP131	On	03/05/2013	Spot Bond			100.00000	56.89214	100.00000	56.78421			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.32985	100.00000	14.29830		520,000,000,000.00	5,200,000	2,600,000.00	
UTR02	On	21/11/2012	Spot Bond			100.00000	76.98282	100.00000	76.82885			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.92903	100.00000	30.85329			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.61961	100.00000	11.59116			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.61159	100.00000	16.57134			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.65284	100.00000	14.62058			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.33485	100.00000	94.09723			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.78680	100.00000	43.68072			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.36389	100.00000	94.12619			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.85557	100.00000	43.75376			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.46843	100.00000	94.23048			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.25794	100.00000	44.15072			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.55788	100.00000	10.52491			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.45410	100.00000	4.44020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On	08/05/2017	Spot Bond			100.00000	1.87908	100.00000	1.87321			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.13623	100.00000	11.11516			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.41888	100.00000	17.38053			0.00	0	63,091,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.52640	100.00000	14.49216			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.67756	100.00000	18.63646			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.62943	100.00000	11.60384			0.00	0	28,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.23721	100.00000	10.21468			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.04682	100.00000	10.02471			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.96220	100.00000	9.94028			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.65716	100.00000	39.57033			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.37547	100.00000	32.30382			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.97476	100.00000	8.95500			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.70711	100.00000	24.65243			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.19320	100.00000	20.14875			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.01884	100.00000	7.00331			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.41390	100.00000	14.38217			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	8.95500	100.00000	8.93529			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28592	100.00000	0.28529			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.65312	100.00000	5.64242			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02276	100.00000	0.02272			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.65312	100.00000	5.64242			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.56613	100.00000	11.54425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On	20/08/2015	Spot Bond			100.00000	11.56613	100.00000	11.54425			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.30425	100.00000	10.28475			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.75359	100.00000	9.73513			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.28927	100.00000	7.27544			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.88560	100.00000	6.87254			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.12813	100.00000	6.11608			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.77660	100.00000	5.76523			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.42383	100.00000	5.41316			0.00	0	0.00

Total for j-Bonds : 770,142,843,471,670.00 ,304,323,223 105 732 623 168.00

Grand Total: '0,143,137,838,705.00 104,357,642 05 734 045 286.00