



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.52530	8.52530	8.38970	8.38970		19.07	108,663,473.80	12,746	299,986.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,251.77040	1.25177	1,383.555	19.07	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.07040	0.01207	8.255	19.07	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,107.17870	1.10718	1,237.436	18.41	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			17.47870	0.01748	12.136	18.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,012.01550	1.01202	1,140.942	17.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			22.31550	0.02232	15.642	17.96	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			114.54750	0.11455	138.567	22.36	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			924.84750	0.92485	813.267	22.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			102.99360	0.10299	123.996	22.88	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,013.29360	1.01329	898.696	22.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			180.98020	0.18098	222.743	20.32	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			591.28020	0.59128	497.443	20.32	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			143.01410	0.14301	174.585	21.33	0.00	0	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			753.31410	0.75331	649.285	21.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			127.76550	0.12777	155.317	21.84	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			838.06550	0.83807	730.017	21.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			264.32910	0.26433	325.380	18.86	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			374.62910	0.37463	300.080	18.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			232.53210	0.23253	286.104	19.32	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			442.83210	0.44283	360.804	19.32	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			192.52090	0.19252	237.010	20.07	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			552.82090	0.55282	461.710	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			394.10270	0.39410	478.072	17.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			204.40270	0.20440	152.772	17.60	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			368.65040	0.36865	448.963	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			228.95040	0.22895	173.663	17.81	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			300.84340	0.30084	370.563	18.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			311.14340	0.31114	245.263	18.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			583.42400	0.58342	690.463	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			93.72400	0.09372	65.163	16.90	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			511.09280	0.51109	613.165	17.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			121.39280	0.12139	87.865	17.04	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			449.51270	0.44951	540.883	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			159.81270	0.15981	115.583	17.18	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			918.13050	0.91813	1,045.410	17.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			28.43050	0.02843	20.110	17.52	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			742.23150	0.74223	858.271	16.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			52.53150	0.05253	32.971	16.63	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			700.90850	0.70091	814.829	16.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			61.20850	0.06121	39.529	16.70	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.62630	8.62630	8.48860	8.48860		19.48	5,236,164.10	607	52,745.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			81.69530	0.08170	87.876	28.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,693.09530	2.69310	2,561.576	28.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			274.27500	0.27427	315.212	21.18	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			885.67500	0.88567	788.912	21.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			205.87040	0.20587	234.128	22.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,217.27040	1.21727	1,107.828	22.69	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
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			118.47490	0.11847	129.750	25.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,029.87490	2.02987	1,903.450	25.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			407.93720	0.40794	471.508	19.27	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			519.33720	0.51934	445.208	19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			346.28790	0.34629	400.188	20.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			657.68790	0.65769	573.888	20.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			295.84920	0.29585	340.865	20.80	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			807.24920	0.80725	714.565	20.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			687.19580	0.68720	785.166	17.25	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			198.59580	0.19860	158.865	17.25	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			655.47110	0.65547	751.719	17.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			216.87110	0.21687	175.419	17.35	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			525.82340	0.52582	604.708	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			337.22340	0.33722	278.408	18.05	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			719.92630	0.71993	819.636	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			181.32630	0.18133	143.336	17.15	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.73060	8.73060	8.59040	8.59040		19.57	9,210,783.00	1,055	19,550.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			0.00000	0.00000	251.328	23.97	251,327.60	1,000	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			0.00000	0.00000	1,720.728	23.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			781.41070	0.78141	878.909	17.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			291.01070	0.29101	248.309	17.44	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			409.67470	0.40967	462.211	20.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			919.27470	0.91927	831.611	20.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			315.46770	0.31547	355.177	22.05	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,275.06770	1.27507	1,174.577	22.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			839.69050	0.83969	941.087	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			249.29050	0.24929	210.487	17.19	105,243.55	500	1,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.82680	8.82680	8.68450	8.68450		19.69	1,765,360.00	200	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			641.17420	0.64117	712.711	19.32	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			696.67420	0.69667	625.912	19.32	0.00	0	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	14/06/2013	Foreign Exchange Future	8.75	Call			637.68380	0.63768	709.060	19.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			703.18380	0.70318	632.260	19.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			634.22090	0.63422	705.431	19.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			709.72090	0.70972	638.631	19.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.91670	8.91670	8.77270	8.77270		19.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,167.73830	1.16774	1,263.367	17.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			395.03830	0.39504	346.667	17.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			761.06220	0.76106	828.121	20.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			988.36220	0.98836	911.421	20.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.33340	9.33340	9.19000	9.19000		21.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,714.83660	1.71484	1,803.850	18.47	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			524.83660	0.52484	470.450	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.74870	10.74870	10.61360	10.61360		23.58	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.52530	8.52530	8.38970	8.38970		19.07	127,879.50	15	865.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			26,775.92100	0.26776	32,965.545	18.82	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			36,805.92100	0.36806	29,435.545	18.82	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.62630	8.62630	8.48860	8.48860		19.48	43,131.50	5	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			41,135.08460	0.41135	47,538.238	19.23	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			51,275.08460	0.51275	43,908.238	19.23	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.73060	8.73060	8.59040	8.59040			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	4,060.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			9,960.00000	0.09960	0.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.82680	8.82680	8.68450	8.68450		19.69	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			63,938.32760	0.63938	71,271.147	19.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			69,488.32760	0.69488	62,591.147	19.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			63,603.27030	0.63603	70,906.010	19.35	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			70,153.27030	0.70153	63,226.010	19.35	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			63,270.29180	0.63270	70,543.101	19.38	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			70,820.29180	0.70820	63,863.101	19.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			13.26640	13.26640	13.13900	13.13900		15.17	26,347,070.40	1,986	61,770.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,806.71010	1.80671	1,932.388	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			17.71010	0.01771	15.988	17.92	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,048.10550	1.04811	1,165.940	14.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			59.10550	0.05911	49.540	14.78	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			273.88780	0.27389	325.483	15.79	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			584.88780	0.58489	509.083	15.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			180.75380	0.18075	216.691	17.03	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			891.75380	0.89175	800.291	17.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.41940	13.41940	13.29080	13.29080		16.46	3,354,850.00	250	1,780.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			0.00000	0.00000	511.973	17.17	51,197.33	100	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			0.00000	0.00000	792.573	17.17	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			0.00000	0.00000	376.891	18.34	37,689.13	100	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			0.00000	0.00000	1,157.491	18.34	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			563.62830	0.56363	631.234	16.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			642.82830	0.64283	581.834	16.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			0.00000	0.00000	562.808	16.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			0.00000	0.00000	693.408	16.81	69,340.80	100	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.57700	13.57700	13.44700	13.44700		17.51	678,850.00	50	1,905.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,094.03250	1.09403	1,174.900	24.85	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,177.03250	1.17703	1,127.900	24.85	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10600	0.10600	0.10470	0.10470		23.42	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			288.84600	0.00289	317.869	23.42	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			818.84600	0.00819	717.869	23.42	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10740	0.10740	0.10610	0.10610		22.45	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			503.30940	0.00503	551.398	22.45	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			893.30940	0.00893	811.398	22.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69850	10.69850	10.58710	10.58710		14.67	26,885,330.50	2,513	27,373.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,152.52940	1.15253	1,260.156	14.55	0.00	0	0.00

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€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			15.42940	0.01543	11.656	14.55	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			872.32440	0.87232	972.453	13.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			35.22440	0.03522	23.953	13.46	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			741.47570	0.74148	837.682	13.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			54.37570	0.05438	39.182	13.43	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			511.96210	0.51196	592.774	13.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			124.86210	0.12486	94.275	13.49	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			131.67680	0.13168	160.515	16.73	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			744.57680	0.74458	662.014	16.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			123.90980	0.12391	150.918	16.93	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			786.80980	0.78681	702.418	16.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.83640	10.83640	10.72330	10.72330		15.85	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			337.51460	0.33751	382.293	16.62	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			714.21460	0.71421	645.893	16.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			0.00000	0.00000	280.898	17.85	28,089.82	100	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			0.00000	0.00000	944.498	17.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			424.18200	0.42418	479.476	15.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			520.88200	0.52088	463.076	15.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			0.00000	0.00000	431.149	16.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			0.00000	0.00000	544.749	16.15	54,474.88	100	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			0.00000	0.00000	414.113	16.31	41,411.30	100	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			0.00000	0.00000	577.713	16.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			665.46450	0.66546	739.223	14.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			242.16450	0.24216	202.823	14.30	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			610.32370	0.61032	680.711	14.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			287.02370	0.28702	244.311	14.58	0.00	0	750.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.98220	10.98220	10.86640	10.86640		15.97	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			543.99220	0.54399	603.270	15.90	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			647.59220	0.64759	591.070	15.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.26340	11.26340	11.14380	11.14380		16.12	0.00	0	435.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			838.50110	0.83850	903.007	16.02	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			894.70110	0.89470	839.607	16.02	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			446.54200	446.54200	444.71900	444.71900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			452.86600	452.86600	451.03500	451.03500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			403.01800	403.01800	401.88500	401.88500			8,060,360.00	2	1,003.00
ALBI	On	01/11/2012	Index Future			408.72600	408.72600	407.59300	407.59300			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.42600	8.42600	8.29200	8.29200		18.26	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			892.00000	0.89200	1,026.000	25.29	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	25.29	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			106.00000	0.10600	201.000	20.15	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			64.00000	0.06400	25.000	20.15	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.50010	8.50010	8.43540	8.43540		14.96	280,503.30	33	5,990.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			259.17020	0.25917	288.685	14.97	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			243.77020	0.24377	208.585	14.97	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.54140	8.54140	8.47620	8.47620		15.28	0.00	0	11,786.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			371.78890	0.37179	398.823	15.20	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			355.58890	0.35559	317.423	15.20	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.58470	8.58470	8.51910	8.51910		15.39	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			460.13100	0.46013	484.788	15.26	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			451.03100	0.45103	410.088	15.26	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.77400	9.77400	9.73220	9.73220		17.09	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.28660	8.28660	8.18860	8.18860		13.37	149,158.80	18	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			183.61050	0.18361	223.337	13.33	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			265.01050	0.26501	206.737	13.33	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.36950	8.36950	8.27100	8.27100		14.06	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			292.45640	0.29246	334.481	14.06	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			371.45640	0.37146	314.981	14.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future			0.11110	0.11110	0.11870	0.11870			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.06280	0.06280	0.05440	0.05440			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.12020	0.12020	0.14560	0.14560			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03570	0.03570	0.03180	0.03180			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.14980	0.14980	0.20030	0.20030			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.08320	0.08320	0.07170	0.07170			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.91610	8.91610	8.82520	8.82520		15.51	0.00	0	17,705.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			230.91430	0.23091	273.100	15.56	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			315.71430	0.31571	267.000	15.56	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.04430	9.04430	8.95210	8.95210		17.54	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			385.66790	0.38567	439.012	17.50	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			473.56790	0.47357	434.712	17.50	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.42720	8.42720	8.29330	8.29330		18.38	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			893.00000	0.89300	1,027.000	25.18	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	25.18	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			575.00000	0.57500	708.000	24.22	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			2.00000	0.00200	1.000	24.22	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.25	Call			113.00000	0.11300	202.000	18.67	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.25	Put			70.00000	0.07000	25.000	18.67	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.51	Call			28.00000	0.02800	54.000	19.12	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.51	Put			245.00000	0.24500	137.000	19.12	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry			8.46740	8.46740	8.33280	8.33280		18.52	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Call			241.00000	0.24100	321.000	17.68	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Put			158.00000	0.15800	104.000	17.68	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.51	Call			138.00000	0.13800	189.000	18.92	0.00	0	4,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.51	Put			315.00000	0.31500	232.000	18.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			937.00000	0.93700	1,070.000	18.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			4.00000	0.00400	3.000	18.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			631.00000	0.63100	757.000	17.09	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			18.00000	0.01800	10.000	17.09	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.50510	8.50510	8.36980	8.36980		18.84	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			693.00000	0.69300	811.000	16.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			43.00000	0.04300	26.000	16.70	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			328.00000	0.32800	407.000	17.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			208.00000	0.20800	152.000	17.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			221.00000	0.22100	278.000	18.89	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			361.00000	0.36100	283.000	18.89	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			985.00000	0.98500	1,115.000	18.16	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			15.00000	0.01500	10.000	18.16	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.53820	8.53820	8.40240	8.40240		19.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			287.00000	0.28700	349.000	18.98	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			395.00000	0.39500	321.000	18.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,030.00000	1.03000	1,158.000	17.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			28.00000	0.02800	20.000	17.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			747.00000	0.74700	861.000	16.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			65.00000	0.06500	43.000	16.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			395.00000	0.39500	476.000	17.91	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			243.00000	0.24300	188.000	17.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.57600	8.57600	8.43930	8.43930		19.34	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			465.00000	0.46500	546.000	17.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			276.00000	0.27600	220.000	17.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			356.00000	0.35600	421.000	18.96	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			427.00000	0.42700	355.000	18.96	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,081.00000	1.08100	1,206.000	17.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			42.00000	0.04200	30.000	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Call			807.00000	0.80700	919.000	16.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			88.00000	0.08800	63.000	16.87	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.61030	8.61030	8.47290	8.47290		19.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			414.00000	0.41400	481.000	18.94	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			451.00000	0.45100	381.000	18.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			860.00000	0.86000	970.000	16.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			107.00000	0.10700	80.000	16.87	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.64120	8.64120	8.50310	8.50310		19.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			904.00000	0.90400	1,015.000	16.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			121.00000	0.12100	94.000	16.90	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			462.00000	0.46200	531.000	18.84	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			469.00000	0.46900	400.000	18.84	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.23100	86.98059	9.27300	86.64330			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.32300	84.42935	9.36500	84.09762			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			403.92700	403.92700	402.83100	402.83100			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			46,010.00000	4.60100	56,970.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			409.64800	409.64800	408.55300	408.55300			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			45,930.00000	4.59300	56,880.000		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			175.29000	175.29000	175.08800	175.08800			0.00	0	593.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			177.77300	177.77300	177.57500	177.57500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.49000	94.51000	5.56000	94.44000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.45000	94.55000	5.45000	94.55000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.30000	94.70000	5.36000	94.64000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.28000	94.72000	5.26000	94.74000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.27000	94.73000	5.25000	94.75000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.23000	94.77000	5.22000	94.78000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.25000	94.75000	5.23000	94.77000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.36000	94.64000	5.32000	94.68000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.49000	94.51000	5.45000	94.55000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.67000	94.33000	5.63000	94.37000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.86000	94.14000	5.82000	94.18000			0.00	400	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			6.03000	93.97000	5.99000	94.01000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.69660	6.69660	6.63720	6.63720		12.70	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			187.18440	0.18718	224.061	12.78	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			139.98440	0.13998	117.461	12.78	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.75060	6.75060	6.69100	6.69100		14.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			300.67770	0.30068	336.391	14.72	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			239.67770	0.23968	215.791	14.72	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.02600	126.18885	6.04700	126.12265		2.38	0.00	0	14,880.00
R157	On	02/08/2012	Bond Future	6.15	Call			593.97000	0.59397	631.540	2.42	2,368,275.00	3,750	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			269.94000	0.26994	241.310	2.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,055.07000	1.05507	1,106.620	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			105.03000	0.10503	90.380	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,605.99000	1.60599	1,666.180	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			34.06000	0.03406	28.050	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,805.50000	2.80550	2,871.170	2.63	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			2.08000	0.00208	1.550	2.63	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.05800	121.17237	6.08000	121.10866		2.64	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			0.00000	0.00000	422.910	2.61	2,380,983.30	5,630	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.00000	0.00000	1,231.700	2.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,035.07000	1.03507	1,070.620	2.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			573.05000	0.57305	544.890	2.69	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.09200	123.05696	6.11500	122.99677		2.58	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,256.43000	1.25643	1,288.860	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			825.79000	0.82579	798.030	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	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			8.02300	122.23425	8.06400	121.83868		11.05	36,670,275.00	300	34,895.00
R186	On	02/08/2012	Bond Future	7.66	Call			479.64000	0.47964	546.240	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,459.35000	4.45935	4,130.380	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			562.40000	0.56240	638.320	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			4,139.84000	4.13984	3,820.190	10.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.76	Call			705.69000	0.70569	796.910	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,683.15000	3.68315	3,378.800	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,617.02000	8.61702	8,996.260	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			68.27000	0.06827	51.940	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			5,821.12000	5.82112	6,164.260	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			273.83000	0.27383	221.400	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,546.44000	6.54644	6,902.540	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			193.46000	0.19346	153.990	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,627.91000	6.62791	6,985.290	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			185.91000	0.18591	147.720	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,533.94000	1.53394	1,698.340	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,152.23000	2.15223	1,921.060	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,864.12000	2.86412	3,110.010	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,092.55000	1.09255	942.870	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,181.08000	3.18108	3,441.980	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			939.63000	0.93963	804.960	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.09400	123.97214	8.13700	123.56516		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,423.72000	2.42372	2,571.170	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,470.79000	5.47079	5,211.260	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,674.82000	7.67482	7,973.880	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,465.92000	1.46592	1,358.000	13.07	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.17200	120.60324	8.21500	120.20463		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,283.79000	6.28379	6,512.210	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,958.41000	3.95841	3,788.220	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future			220.01101	220.01101	219.97033	219.97033			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			320.33000	0.32033	361.010		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.74961	256.74961	256.68315	256.68315			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			533.15000	0.53315	599.610		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			4.96900	109.47470	5.02600	109.34207		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			500.43000	0.50043	601.230	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			96.81000	0.09681	64.980	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.87000	111.02590	4.93300	110.89410		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			658.51000	0.65851	742.890	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			289.33000	0.28933	241.910	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.71900	108.34127	4.78900	108.21268		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			767.13000	0.76713	845.090	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			417.27000	0.41727	366.640	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.93568	189.93568	189.29044	189.29044			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			850.44000	0.85044	1,495.680		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			6.63100	110.15614	6.65700	110.04046		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			569.00000	0.56900	613.750	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			822.81000	0.82281	751.880	4.62	0.00	0	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	6.85	Call			1,205.75000	1.20575	1,279.780	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			351.83000	0.35183	310.180	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,262.01000	2.26201	2,361.810	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			97.30000	0.09730	81.420	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,892.82000	3.89282	4,005.930	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			11.18000	0.01118	8.610	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.68800	107.55827	6.71500	107.44363		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,750.77000	1.75077	1,812.900	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,095.58000	1.09558	1,043.070	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.75200	109.23293	6.78000	109.12027		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,147.07000	2.14707	2,207.340	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,506.11000	1.50611	1,453.720	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.92300	106.48814	6.98500	106.16301		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,366.52000	1.36652	1,579.790	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			507.27000	0.50727	395.410	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.98400	107.99591	7.04900	107.66732		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,225.29000	2.22529	2,415.830	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,366.88000	1.36688	1,228.830	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.05000	105.64374	7.11800	105.31384		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			2,760.70000	2.76070	2,946.630	6.98	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,931.92000	1.93192	1,787.950	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.10200	103.74715	5.13300	103.70373		0.96	0.00	0	1,240.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	5.19	Call			183.77000	0.18377	208.850	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			104.00000	0.10400	85.660	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.95700	105.21691	4.99200	105.17604		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			288.48000	0.28848	310.280	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			220.80000	0.22080	201.730	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.68400	103.08859	4.72500	103.05124		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			343.19000	0.34319	362.140	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			311.31000	0.31131	292.910	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.21100	100.66764	7.28300	100.25912		7.19	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			1,755.33000	1.75533	2,043.320	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			480.79000	0.48079	360.260	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.27400	102.09809	7.34900	101.68511		8.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,666.84000	2.66684	2,918.170	8.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,408.06000	1.40806	1,246.410	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.34500	100.04385	7.42300	99.62872		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,266.70000	3.26670	3,510.820	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			2,018.37000	2.01837	1,847.360	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.32900	98.70578	7.40100	98.26222		8.07	14,805,867.00	150	16,232.00
R208	On	02/08/2012	Bond Future	7.20	Call			552.42000	0.55242	697.950	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,797.11000	1.79711	1,499.080	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,399.81000	1.39981	1,665.640	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			794.09000	0.79409	616.360	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			2,693.98000	2.69398	3,057.230	8.28	0.00	0	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	02/08/2012	Bond Future	7.80	Put			281.74000	0.28174	201.430	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,081.24000	5.08124	5,510.100	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			39.03000	0.03903	24.330	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.39300	96.70604	7.46700	96.26173		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,951.81000	2.95181	3,221.960	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,569.47000	1.56947	1,395.310	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.46200	98.20981	7.53900	97.76039		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,654.32000	3.65432	3,918.800	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,264.57000	2.26457	2,079.630	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			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			8.62100	78.42372	8.66200	78.09213		15.50	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			2,825.58000	2.82558	3,041.680	15.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			867.67000	0.86767	752.180	15.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.68900	76.39104	8.73100	76.05586		18.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,479.39000	4.47939	4,676.040	18.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,463.33000	2.46333	2,324.800	18.69	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.76200	77.58062	8.80500	77.24228		18.72	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,648.85000	5.64885	5,842.900	19.04	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,690.88000	3.69088	3,546.590	19.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.55225	143.55225	143.51367	143.51367			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			853.67000	0.85367	892.250		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.60475	120.60475	120.57767	120.57767			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			217.67000	0.21767	244.750		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.66716	117.66716	117.63610	117.63610			0.00	0	2,989.00
R212	On	02/08/2012	Bond Future	117.39	Call			246.10000	0.24610	277.160		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			8.43600	89.68666	8.48300	89.29460		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,920.74000	2.92074	3,184.910	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			822.62000	0.82262	694.730	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.50700	87.41573	8.55400	87.02935		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,549.38000	4.54938	4,777.540	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,489.11000	2.48911	2,330.890	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.58400	88.78135	8.63300	88.38500		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,791.68000	5.79168	6,021.310	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,678.76000	3.67876	3,512.040	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1On		28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.68000	79.92274	8.71600	79.61871			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			1,927.95000	1.92795	2,231.980		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future			1.33690	1.33690	1.31470	1.31470		18.98	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Call			411.51990	0.04115	516.997	18.55	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Put			564.51990	0.05645	447.997	18.55	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future			1.35130	1.35130	1.32860	1.32860		19.14	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Call			650.21670	0.06502	762.242	18.96	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Put			764.21670	0.07642	649.242	18.96	0.00	0	0.00

Total for Derivatives : **247,667,089.61** **31,810** **1,507,138.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.20499	100.00000	10.18027			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.62197	100.00000	19.57878			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.42706	100.00000	1.45520			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.59737	5.00000	126.58039			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	88.39182	100.00000	88.18721			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.80172	100.00000	19.75813		49,800,000,000.00	0.00	498,000	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.32106	100.00000	34.24552			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.29071	100.00000	10.26578			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.36093	100.00000	13.33152			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.76474	100.00000	37.63591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.26379	100.00000	27.19415			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.55950	100.00000	16.51938			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.85462	100.00000	26.78957			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.37606	100.00000	10.35092			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.78524	100.00000	7.76638			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.62446	100.00000	7.60599			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.73581	100.00000	7.71706			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.23267	100.00000	24.17934			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.07352	100.00000	17.03216			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.11586	100.00000	26.05838			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	25.39273	100.00000	25.33121			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.62882	100.00000	16.58854			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	12.28277	100.00000	12.25269			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	68.16888	100.00000	68.01717			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	48.33755	100.00000	48.23116			2,400,000,000.00	24,000	4,100,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	39.30527	100.00000	39.21005			800,000,000,000.00	8,000,000	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	61.04034	100.00000	60.89246			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	79.53556	100.00000	79.42029			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	34.60822	100.00000	34.51980			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	18.96530	100.00000	18.91685			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.23410	8.00000	90.18283			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	91.83292	100.00000	91.60785			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.61745	100.00000	25.56044			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.66359	100.00000	16.62277			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.90084	9.58000	99.87486			0.00	0	300,000.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.32152	100.00000	10.29651			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.04354	100.00000	5.03059			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.14855	100.00000	17.10454			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.44195	100.00000	4.43054			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	137.89978	100.00000	137.48138			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	83.08698	100.00000	82.87474			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.78966	100.00000	4.77737			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348		500,000,000,000.00	500,000,000,000.00	5,000,000	5,000,000.00
ABN32	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.07584	100.00000	2.07191			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.07584	100.00000	2.07191			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.46081	6.82500	100.44233			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33334			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.12350	100.00000	6.11100			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.33397	100.00000	11.31223			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.62421	100.00000	9.60090			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.42531	100.00000	10.40520			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.38417	100.00000	20.34088			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.51698	100.00000	9.49873			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.01067	100.00000	8.99333			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.38676	100.00000	18.35130			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.59437	100.00000	17.56034			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.00606	100.00000	1.99973			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On	13/04/2017	Spot Bond			100.00000	1.95596	100.00000	1.94979			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.92609	100.00000	16.89334			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.12876	100.00000	21.09557			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.46521	100.00000	14.41474			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.37674	100.00000	15.34700			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.75156	100.00000	14.72303			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.46940	100.00000	14.44141			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.23974	100.00000	13.21059			28,200,000,000.00	282,000	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.53875	100.00000	18.49794			19,800,000,000.00	198,000	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.83430	100.00000	8.81474			13,600,000,000.00	136,000	5,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.16544	100.00000	11.14087			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.15905	100.00000	16.12347			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.80204	100.00000	27.73069			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.05901	4.00000	117.00490			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	200,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.31919	100.00000	6.30290			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.19075	100.00000	4.17994			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.96073	100.00000	42.85665			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	55.50157	100.00000	55.36711			0.00	0	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	55.79939	100.00000	55.66421			0.00	0	0.00
ACL01U	On	30/06/2015			100.00000	16.38583	100.00000	16.26831			0.00	0	0.00
ACL020	On	31/08/2013			100.00000	41.17694	100.00000	41.07719			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	64.84908	100.00000	64.69026			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	41.17694	100.00000	41.07719			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	61.96361	100.00000	61.81350			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	56.14920	100.00000	56.02560			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	103.76097	13.50000	103.72414			0.00	0	0.00
ACL029	On	20/08/2015			100.00000	15.95059	100.00000	15.91195			0.00	0	0.00
ACL033	On	20/08/2015			100.00000	16.20965	100.00000	16.17038			0.00	0	0.00
ACL036	On	20/08/2015			100.00000	19.88840	100.00000	19.84021			0.00	0	0.00
ACL038	On	16/10/2012			100.00000	96.65007	100.00000	96.39839			0.00	0	0.00
ACL039	On	20/09/2013			100.00000	38.15695	100.00000	38.06451			0.00	0	0.00
ACL041	On	20/09/2013			100.00000	38.11592	100.00000	38.02359			0.00	0	0.00
ACL042	On	20/08/2015			100.00000	15.69152	100.00000	15.65350			0.00	0	0.00
ACL047	On	22/10/2018			100.00000	1.25196	100.00000	1.24959			0.00	0	0.00
ACL053	On	29/01/2013			100.00000	62.99088	100.00000	62.83661			0.00	0	0.00
ACL054	On	29/01/2013			100.00000	62.99088	100.00000	62.83661			0.00	0	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	29.37452	100.00000	29.30336			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	31.57422	100.00000	31.49689			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	93.39030	100.00000	93.15856			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	38.66299	100.00000	38.56933			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.44474	100.00000	13.41218			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.24255	100.00000	14.20805			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.08910	100.00000	13.05740			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.32940	100.00000	13.29712			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.43513	100.00000	13.40259			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.94171	100.00000	12.91292			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.94171	100.00000	12.91292			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.01059	100.00000	12.98164			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.89686	100.00000	12.86562			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.01059	100.00000	12.98164			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.87284	100.00000	12.84419			0.00	0	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	20.47075	100.00000	20.43202			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.22093	100.00000	20.17194			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.65784	100.00000	82.47577			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.35526	100.00000	38.26234			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.61581	100.00000	12.58524			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.35526	100.00000	38.26234			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.65784	100.00000	82.47577			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.38918	100.00000	8.36885			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.38207	100.00000	8.36177			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.39195	100.00000	8.37162			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.18852	100.00000	8.16869			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.01335	100.00000	37.92126			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.59697	100.00000	8.57614			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	64.82026	100.00000	64.66152			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	45.21594	100.00000	45.10519			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	64.83185	100.00000	64.67308			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.31288	100.00000	10.28790			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.95734	100.00000	26.89204			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	37.55588	100.00000	37.47231			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	30.71163	100.00000	30.63723			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	89.97897	100.00000	89.76215			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	9.13010	100.00000	9.10774			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	9.14174	100.00000	9.11935			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	24.35519	100.00000	24.29554			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.43539	100.00000	3.42779			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.20410	100.00000	4.19485			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	5.32070	100.00000	5.31063			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	3.57443	100.00000	3.56656			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	3.71118	100.00000	3.70301			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	7.95791	100.00000	7.93863			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	24.35519	100.00000	24.29554			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	20.30018	100.00000	20.25100			0.00	0	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	20.24734	100.00000	20.19829			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	7.82572	100.00000	7.80676			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	7.81554	100.00000	7.79662			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	1.61123	100.00000	1.60765			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	82.82031	100.00000	82.63789			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	1.61123	100.00000	1.60765			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.30018	100.00000	20.25100			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	10.39325	100.00000	10.36807		33,000,000,000.00	330,000	1,106,180.00	
ACL144	On	20/12/2016			100.00000	9.74701	100.00000	9.72340			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	7.98841	100.00000	7.96906			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	34.98573	100.00000	34.90097			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	27.61627	100.00000	27.56160			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	27.35658	100.00000	27.30242			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	9.80949	100.00000	9.79006			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	23.67546	100.00000	23.61810			0.00	0	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	15.68772	100.00000	15.65666			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.51360	100.00000	15.48289			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.85160	100.00000	15.82022			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.78755	100.00000	9.76817			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.40368	100.00000	9.38506			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.71845	100.00000	15.68733			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.83112	100.00000	15.79977			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.36418	100.00000	10.34799			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.31332	100.00000	12.28894			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.76967	100.00000	15.73845			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.04727	100.00000	28.97690			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.35983	100.00000	19.31292			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.69208	100.00000	26.62741			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27767	100.00000	0.27724			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.10462	100.00000	9.08256			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.69967	1.75000	101.66044			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.24530	100.00000	15.20836			0.00	0	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	70.05758	100.00000	69.92337			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.26389	100.00000	15.22691			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24593	100.00000	0.24533			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24593	100.00000	0.24533			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	71.30803	100.00000	71.17500			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	71.28757	100.00000	71.15457			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	59.25345	100.00000	59.12231			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.68198	100.00000	14.64641			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.68198	100.00000	14.64641			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.68198	100.00000	14.64641			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.18371	100.00000	11.15910		276,082,800,000.00	2,760,828	8,693,414.00	
AIR02	On	30/04/2023	Spot Bond			100.00000	13.29511	100.00000	13.26568			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.22428	100.00000	24.16496			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.27106	100.00000	18.23084		5,200,000,000.00	52,000	14,200,000.00	
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.48225	100.00000	25.41984			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.29673	100.00000	13.26731			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.37181	100.00000	5.35802			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.28466	100.00000	32.21282			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.68822	100.00000	9.66449			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.44542	100.00000	12.41788			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.85177	100.00000	10.81751			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.54355	100.00000	9.51342			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.37459	100.00000	20.32950			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.12604	100.00000	9.10368			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.78518	100.00000	38.69122			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.61508	100.00000	44.51687			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.68088	100.00000	22.62532			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.10455	100.00000	25.04898			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.28625	100.00000	13.25684			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.39866	100.00000	30.32502			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.27592	100.00000	16.23606			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.71099	100.00000	46.59659			0.00	0	0.00
BAYA03	On	30/06/2012	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
BAYA04 On	30/09/2015	Spot Bond			100.00000	17.43432	100.00000	17.39162			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			100.00000	17.40659	100.00000	17.36396			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	14.29370	100.00000	14.25869			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	15.14659	100.00000	15.10950			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	12.33984	100.00000	12.30961			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	14.40162	100.00000	14.36635			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	14.40162	100.00000	14.36635			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.40162	100.00000	14.36635			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.80970	100.00000	14.77343			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.82039	100.00000	15.78165			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.43432	100.00000	17.39162			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.91745	100.00000	13.88336			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.93474	8.00000	99.91299			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.78824	100.00000	1.78386			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.78824	100.00000	1.78386			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.65425	100.00000	16.61346			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.30149	100.00000	63.07035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22 On	30/09/2015	Spot Bond				100.00000	6.79695	100.00000	6.77213			200,000,000,000.00	2,000,000	1,000,000.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	19.12295	100.00000	19.07612			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	1.78824	100.00000	1.78386			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	1.78794	100.00000	1.78346			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.38607	100.00000	4.37777			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	18.55301	100.00000	18.50758			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	16.88533	100.00000	16.84397			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.42304	100.00000	10.39751			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.60196	100.00000	12.57109			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.91938	100.00000	10.89263			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	28.01717	100.00000	27.94930			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	19.51678	100.00000	19.46950			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond				100.00000	3.39605	100.00000	3.38849			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond				100.00000	8.17140	100.00000	8.15589			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028	Spot Bond			100.00000	9.12428	100.00000	9.10698			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.48254	100.00000	9.46155			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.38835	100.00000	31.31231			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	46.98678	100.00000	46.87171			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	29.62606	100.00000	29.55430			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	28.65381	100.00000	28.58441			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	48.09433	100.00000	47.97655			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	42.82917	100.00000	42.72542			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	68.10569	100.00000	67.93889			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.95575	100.00000	7.93648			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	19.98757	100.00000	19.93914			0.00	0	0.00
BEER01	On	19/07/2012	Spot Bond			100.00000	99.00036	100.00000	98.74520		200,000,000,000.00	2,000,000	1,000,000.00	
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.71802	100.00000	10.69177			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.77562	100.00000	10.74923			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.94842	100.00000	10.92161			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.52443	100.00000	11.49621			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.10045	100.00000	12.07081			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	13.71327	100.00000	13.67969			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	2.65388	100.00000	2.64738				0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959				0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.32784	100.00000	8.30766			358,375,000,000.00	0.00	3,583,750	1,791,875.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	8.88593	100.00000	8.86440				0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.03813	100.00000	9.01623				0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.48750	8.00000	105.46412				0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.49474	100.00000	9.47174				0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.30649	100.00000	10.28153				0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	1.48371	100.00000	1.48012				0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	1.48371	100.00000	1.48012				0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	30.20958	100.00000	30.14235			20,800,000,000.00	0.00	208,000	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
BID02	On	14/07/2012	Spot Bond			100.00000	100.90052	100.00000	100.63708			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.25698	100.00000	98.00044			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	24.57912	1,000.00000	24.41472			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.34549	100.00000	12.31558			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.91887	100.00000	6.90212			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.84868	100.00000	7.82967			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.36617	100.00000	12.33620			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.70730	100.00000	12.67652			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.32755	100.00000	13.29527			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.91195	100.00000	15.87339			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.84960	100.00000	14.81362			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.25161	100.00000	56.11534			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	44.97130	100.00000	44.86115		400,000,000,000.00	0.00	4,000,000	2,000,000.00
BSR08	On	07/12/2012	Spot Bond			100.00000	71.29425	100.00000	71.15947			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.65112	100.00000	37.53357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.37659	100.00000	7.35852			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	93.20123	100.00000	92.97111			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.66893	100.00000	27.60803			12,400,000,000.00	124,000	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.47982	100.00000	18.43914			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.82442	100.00000	13.79056			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.76101	100.00000	30.68649			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.71251	100.00000	15.67792			16,400,000,000.00	164,000	11,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.52155	8.00000	61.50844			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27763	100.00000	0.27696			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.60613	8.00000	59.59329			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.25043	100.00000	21.18409			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.02502	100.00000	11.99855			100,800,000,000.00	1,008,000	4,650,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.69368	100.00000	12.66560			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.01294	100.00000	11.98635			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.03736	100.00000	14.00646			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.48946	100.00000	13.45678			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.99441	12.05000	103.97215			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	62.90927	100.00000	62.75687			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	29.62273	100.00000	29.55018			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.79554	100.00000	23.73726			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.24940	100.00000	88.03828			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.25847	100.00000	9.22957			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.50146	100.00000	82.31973			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	57.66071	100.00000	57.52103			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.26895	100.00000	31.19320			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.82420	100.00000	55.68896			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.82420	100.00000	55.68896			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.82420	100.00000	55.68896			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	41.14106	100.00000	41.04139			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.84901	100.00000	55.71372			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	55.60084	100.00000	55.46614			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.40229	100.00000	55.26809			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123 On	23/05/2013	Spot Bond			100.00000	59.77367	100.00000	59.62887			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	97.20660	100.00000	96.95411			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.51534	100.00000	19.46806			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	44.99176	100.00000	44.88156			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	97.22244	100.00000	96.96992			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.37026	100.00000	19.32334			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.18430	100.00000	38.09180			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.94496	100.00000	37.85304			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.13710	100.00000	20.08831			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.27866	100.00000	41.17867			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.03655	100.00000	40.93714			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.78710	100.00000	41.68586			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.89865	100.00000	55.76324			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.72493	100.00000	55.58993			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.42365	100.00000	38.33057			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.25520	100.00000	49.14679			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.51878	13.64000	102.48183			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.72793	100.00000	45.62727			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	43.13816	100.00000	43.03366			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.79321	100.00000	87.58808			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.04727	100.00000	28.97690			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.55197	100.00000	39.45615			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.55197	100.00000	39.45615			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.01985	100.00000	64.86060			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.85141	100.00000	17.80816			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	89.82763	100.00000	89.61274			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.19003	100.00000	13.15808			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.00740	100.00000	12.97589			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.80573	100.00000	35.71899			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.08910	100.00000	13.05740			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.81028	100.00000	35.72352			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	87.53466	100.00000	87.33014			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.98242	100.00000	65.82082			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.22543	100.00000	66.06323			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.06818	100.00000	65.90637			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.06818	100.00000	65.90637			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.30576	100.00000	33.22419			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.69337	100.00000	10.66747			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66691	100.00000	66.66690			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66691	100.00000	66.66690			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.15316	100.00000	13.12129			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.08059	100.00000	10.05816			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.15316	100.00000	13.12129			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.59792	100.00000	9.57441			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.22164	100.00000	33.14116			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.67399	100.00000	34.58999			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	91.70078	100.00000	91.48140			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.94577	2.76000	100.93816			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			100.00000	12.76854	100.00000	12.73761			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.05066	2.76000	106.00519			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.65664	8.25000	102.63421			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.68617	100.00000	34.60213			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.15316	100.00000	13.12129			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.15316	100.00000	13.12129			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.36000	100.00000	4.34888			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.55684	2.40000	110.51054			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.36596	100.00000	13.33358			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	55.39828	100.00000	55.26407			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	55.70011	100.00000	55.56518			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.40990	100.00000	56.27325			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.51617	100.00000	40.41802			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.63173	8.52000	101.60855			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.66355	100.00000	23.61133			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.47868	100.00000	23.42118			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.58486	8.64500	101.56137			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.58486	8.64500	101.56137			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.27935	100.00000	34.19632			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.90661	100.00000	35.81962			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.50526	100.00000	11.47980			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.24411	100.00000	10.21930			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.09915	100.00000	11.07225			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	56.05077	100.00000	55.91499			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.07092	100.00000	55.93508			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.70312	100.00000	17.65976			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.70312	100.00000	17.65976			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.83969	100.00000	36.76675			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	58.64874	100.00000	58.50666			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.63888	100.00000	60.49037			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.63888	100.00000	60.49037			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.75321	100.00000	14.72401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	1.60346	100.00000	1.59958			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.29755	100.00000	10.27717			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	103.16191	9.35000	103.13602			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	103.16191	9.35000	103.13602			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	15.33199	100.00000	15.29485			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.00000	15.11667	100.00000	15.08005			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.41031	9.65000	102.38408			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.85435	100.00000	28.78444			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	63.93330	100.00000	63.73151			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	26.89548	100.00000	26.83033			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	26.89548	100.00000	26.83033			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	1.84992	100.00000	1.84415			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.63838	100.00000	10.61261			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.14208	100.00000	12.11267			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.93420	100.00000	8.91255			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	8.88407	100.00000	8.86254			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.93420	100.00000	8.91255			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.72694	100.00000	1.72155			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.58761	100.00000	12.54831			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.71082	100.00000	1.70547			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.91414	100.00000	8.89255			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.17402	100.00000	18.12999			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.67798	100.00000	10.64465			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.45183	100.00000	16.40046			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.70761	100.00000	20.66153			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.70761	100.00000	20.66153			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	55.99083	100.00000	55.86691			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	56.90810	100.00000	56.77023			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	56.88248	100.00000	56.74469			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	88.92834	100.00000	88.70117			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	84.38577	100.00000	84.16922			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	56.86968	100.00000	56.73190			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	58.84120	100.00000	58.71167			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.67345	100.00000	62.51997			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.67345	100.00000	62.51997			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.58125	100.00000	8.56023			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.87102	100.00000	55.74737			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.88365	100.00000	55.75997			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	56.88248	100.00000	56.74469			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	56.88248	100.00000	56.74469			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.66930	100.00000	13.63619			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.97445	100.00000	57.84614			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.48254	100.00000	9.46155			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00171	100.00000	0.00171			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00191	100.00000	0.00190			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	82.76578	100.00000	82.58226			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	82.80362	100.00000	82.62003			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	82.78740	100.00000	82.60385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	114.41384	100.00000	114.11974			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	82.82256	100.00000	82.63891			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.07622	100.00000	12.04665			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.07622	100.00000	12.04665			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.34353	100.00000	10.31848			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.79671	100.00000	9.77298			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.13468	100.00000	9.11255			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.39914	100.00000	100.13423			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.23493	100.00000	9.21256			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.84693	100.00000	17.80765			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	57.17146	100.00000	57.04493			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.18598	100.00000	10.16343			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.82698	100.00000	12.79860			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.68721	100.00000	16.65028			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.39423	100.00000	13.36474			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	71.72499	100.00000	71.58891			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	102.05133	5.86800	102.03539			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.56198	7.17500	100.54255			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.54993	100.00000	1.54617			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	59.98971	100.00000	59.85658			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	94.00256	100.00000	93.76814			0.00	0	0.00
DENG30	On	01/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	57.55793	100.00000	57.43019			0.00	0	0.00
DENG32	On	02/07/2012			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
DENG34	On	05/07/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG35	On	12/07/2012			100.00000	98.79013	100.00000	98.53084			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	98.91304	100.00000	98.64499			0.00	0	0.00
DV13	On	25/08/2013			100.00000	48.28119	100.00000	48.17375			0.00	0	0.00
DV21	On	15/06/2016			100.00000	18.81010	100.00000	18.76846		184,584,700,000.00	1,845,847	16,045,847.00	
DV22	On	07/02/2020			100.00000	13.12635	100.00000	13.09714		208,317,800,000.00	2,083,178	79,123,178.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	13.10973	100.00000	13.08056			161,075,800,000.00	1,610,758	132,286,758.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.38916	100.00000	97.13354			700,000,000,000.00	7,000,000	3,500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	18.85283	100.00000	18.81087			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.43574	100.00000	15.39793			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	94.51461	100.00000	94.27832			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.29087	100.00000	13.25675			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.88775	2.55000	101.84469			0.00	0	20,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.91005	100.00000	14.87687			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.67708	100.00000	13.64697			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.96676	8.00000	116.94183			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.31965	100.00000	13.28738			200,000,000,000.00	2,000,000	1,000,000.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	100.82513	100.00000	100.55555			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	97.93691	100.00000	97.68253			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	84.86456	100.00000	84.67342			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	84.85426	100.00000	84.66315			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.74700	100.00000	23.68634			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.78512	100.00000	26.72552			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	15.70890	100.00000	15.61836			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.88315	100.00000	1.87720			360,000,000,000.00	3,600,000	1,800,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.51885	100.00000	89.30572			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.57119	100.00000	22.51651			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.78234	100.00000	89.56857			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.94959	100.00000	21.89642			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	89.89212	100.00000	89.67810			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.71464	100.00000	22.65961			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	41.13252	100.00000	41.03288			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.42363	100.00000	21.37172			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.48358	100.00000	13.45092			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	41.15480	100.00000	41.05510			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.12935	100.00000	17.09164			0.00	0	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.69422	9.25000	101.66910			1,500,738,500,000.00	162,242,000	625,121,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.21480	10.00000	104.18687			0.00	0	50,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.82572	7.85000	101.80430			13,066,976,550.00	1,664,583	6,596,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.10259	7.50000	102.08216			6,615,000,000.00	882,000	715,475,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	84.07860	100.00000	83.89093			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U On	02/08/2023	Spot Bond			100.00000	11.71705	100.00000	11.68866			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond			100.00000	11.40205	100.00000	11.37443			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond			100.00000	41.83625	100.00000	41.73489			0.00	0	0.00
FR2B3C On	15/08/2013	Spot Bond			100.00000	42.02280	100.00000	41.92099			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	100.97320	8.37500	100.95046			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	42.95558	100.00000	42.85152			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	26.38812	100.00000	26.33005		31,000,000,000.00		310,000	5,100,000.00
FRB05 On	21/12/2018	Spot Bond			100.00000	9.09020	100.00000	9.07008			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	91.82481	100.00000	91.59976			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	85.13143	100.00000	84.93796			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	10.00075	100.00000	9.97652			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	7.97240	100.00000	7.95308			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	1.68190	100.00000	1.67779			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	12.61881	100.00000	12.59088			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.07643	100.00000	9.05444			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	34.62445	100.00000	34.53517			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	51.64622	100.00000	51.53129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.24644	100.00000	4.23548			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.16001	100.00000	3.15302			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.60632	100.00000	3.59834			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29070	100.00000	0.29015			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01934	100.00000	0.01930			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01783	100.00000	0.01779			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.61222	100.00000	29.54669			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	63.47024	100.00000	63.31480			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	32.94436	100.00000	32.87914			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	28.73561	100.00000	28.67873			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04300	100.00000	0.04289			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.58826	100.00000	10.56261			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	59.03178	100.00000	58.88878			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.58028	100.00000	13.54738			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	89.33353	100.00000	89.12083			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.28506	100.00000	9.26256			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.10708	100.00000	10.08259			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	29.36879	100.00000	29.29764			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.29342	100.00000	1.28889			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.31611	100.00000	1.31095			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.43129	100.00000	13.39874			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.55332	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
FRC17	On	03/06/2014	Spot Bond			100.00000	30.09884	100.00000	30.03223			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	24.17709	100.00000	24.11788			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.59343	100.00000	16.55323			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.66583	100.00000	13.63272			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.77809	100.00000	44.66842			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.12928	6.90500	100.11080			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.16940	100.00000	9.14719			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	45.18079	100.00000	45.07013			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.07791	100.00000	27.01231			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.06853	100.00000	1.06591			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.38226	5.87500	102.36598			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.80087	100.00000	10.77471			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	10.89036	100.00000	10.86397			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.29754	100.00000	6.28352			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.28280	100.00000	21.24253			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.76928	100.00000	5.75644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	6.93447	100.00000	6.91903			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	82.79012	100.00000	82.60654			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.81325	100.00000	10.79280			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.93607	100.00000	82.75339			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.06853	100.00000	1.06591			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.00396	100.00000	15.96519			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.19268	100.00000	16.15345			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.59345	100.00000	14.55810			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.33555	4.73000	104.28529			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.32803	100.00000	83.14450			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.79212	100.00000	14.75628			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.64759	100.00000	9.62421			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.74122	100.00000	10.71521			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.55843	100.00000	23.50136			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.21267	100.00000	12.18308			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.83487	100.00000	11.80620			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.54614	100.00000	82.36432			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.53598	100.00000	82.35419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On	20/03/2013	Spot Bond			100.00000	57.18917	100.00000	57.07595			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.19492	100.00000	57.08170			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.21793	100.00000	57.10465			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.27821	100.00000	55.14430			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.42369	100.00000	10.40305			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.64454	100.00000	14.61555			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.41271	100.00000	10.39210			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.48389	100.00000	18.44729			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.19876	100.00000	15.16866			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.25225	100.00000	42.14989			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.29811	100.00000	45.18837			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.35236	100.00000	42.24976			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	45.40593	100.00000	45.29594			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	42.59881	100.00000	42.49560			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.67582	100.00000	42.57243			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	43.48446	100.00000	43.37911			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	44.47792	100.00000	44.37017			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.10173	100.00000	44.99247			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.13892	100.00000	19.09003			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.78824	100.00000	39.69186		9,200,000,000,000.00	92,000,000	23,000,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.81519	100.00000	23.75687			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.30704	100.00000	11.27135			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.50431	100.00000	12.47369			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	2.01241	100.00000	2.00606			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.32845	100.00000	8.30827			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35817	100.00000	0.35704			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.86476	100.00000	3.85615			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.51704	100.00000	8.49619			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.14422	100.00000	4.13352			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	68.62334	100.00000	99.72678			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.71781	100.00000	98.45666			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.71781	100.00000	98.45666			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	95.18472	100.00000	94.94190			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.56926	100.00000	11.54093			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.85714	100.00000	92.62087			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.53519	100.00000	37.44426			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.07098	100.00000	37.96517			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.49685	2.00000	103.45455			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.53600	100.00000	63.38208			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	54.80819	100.00000	54.67541			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.00925	100.00000	53.84063			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85129	100.00000	0.84794			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.67902	100.00000	1.67378			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.34652	100.00000	52.18309			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	51.69586	100.00000	51.53446			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00260	100.00000	0.00259			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.41387	100.00000	9.38448			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.60710	100.00000	1.60208			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On	13/06/2014	Spot Bond			100.00000	27.58331	100.00000	27.49529			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.52812	100.00000	16.47652			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.65182	100.00000	26.59316		30,007,000,000,000.00	300,070,000	151,600,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.12448	100.00000	21.07798			0.00	0	9,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.56287	9.00000	98.53642			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.26374	8.00000	104.23881			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.18345	100.00000	13.15427			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.69316	9.00000	100.67700		2,916,000,000.00	324,000	4,500,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	11.16630	100.00000	11.14159			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.60670	100.00000	12.57864			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.42533	100.00000	9.40446			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.37522	100.00000	2.36947			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.08952	100.00000	11.05413		484,400,000,000.00	4,844,000	2,422,000.00	
GFC04	On	11/04/2017	Spot Bond			9.48500	101.96874	9.48500	101.94292			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	64.88794	100.00000	64.74355			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000		35,500,000.00	355	355.00	
GPT11	On	29/01/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT16	On	30/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	1,000,000.00
GPT17	On	28/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	86.37346	100.00000	86.17352			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	86.38757	100.00000	86.18760			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	86.47790	100.00000	86.27772			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.97166	100.00000	88.76033			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			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
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.35780	100.00000	8.33733			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.52433	100.00000	10.49857			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	88.89500	100.00000	88.68385			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	89.02643	100.00000	88.81497			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	89.08119	100.00000	88.86960			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	89.27834	100.00000	89.06627			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.52347	100.00000	20.47375			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.37070	100.00000	11.34315			0.00	0	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.57523	100.00000	6.55912			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.45836	100.00000	9.43544			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.02493	100.00000	10.00038		400,000,000,000.00	0.00	4,000,000	2,100,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.75036	100.00000	9.72674			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	96.22670	100.00000	95.97869			0.00	0	0.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	96.22670	100.00000	95.97869			0.00	0	0.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	99.23378	100.00000	98.97803			0.00	0	0.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	104.02028	100.00000	103.75219			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	44.40662	100.00000	44.29787			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	14.60318	100.00000	14.56741			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.29323	100.00000	16.25332			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	96.30215	100.00000	96.05395			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	44.60569	100.00000	44.49644			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.99491	100.00000	14.95818			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.68496	100.00000	16.64410			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	96.39961	100.00000	96.15116			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.96401	100.00000	44.85389			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.49857	100.00000	15.46061			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.18862	100.00000	17.14653			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	96.74544	100.00000	96.49609			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.44176	100.00000	45.33047			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.11415	100.00000	16.07469			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	97.16985	100.00000	96.91942			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	97.79863	100.00000	97.54656			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.68550	100.00000	13.65505		36,400,000,000.00	364,000	30,000,000.00	
HWAY23On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	98,250,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.75312	100.00000	5.74038			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.86284	100.00000	12.83421		11,400,000,000.00	114,000	29,700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35On	31/07/2035	Spot Bond				100.00000	12.86283	100.00000	12.83421			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond				2.50000	99.58503	2.50000	99.46721			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	91.09458	100.00000	90.87349			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	83.82805	100.00000	83.64094			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	84.92268	100.00000	84.73054			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	23.06542	100.00000	23.01465			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	56.71302	100.00000	56.57562		920,000,000,000.00	9,200,000	9,200,000.00	
IBL13	On 12/03/2015	Spot Bond				100.00000	16.10804	100.00000	16.06902		440,000,000,000.00	4,400,000	2,200,000.00	
IBL14	On 28/06/2015	Spot Bond				100.00000	13.68363	100.00000	13.65048			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	45.01890	100.00000	44.90984			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	38.80650	100.00000	38.71249			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	27.16014	100.00000	27.09435			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	33.67087	100.00000	33.59675			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	16.39961	100.00000	16.36350			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				100.00000	13.43548	100.00000	13.40591			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond				100.00000	30.78958	100.00000	30.72144			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond				100.00000	30.95653	100.00000	30.88072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.89865	1.75000	105.85610			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.93643	8.27000	102.91351			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.57315	100.00000	2.56692			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.66881	100.00000	4.65842			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.86476	100.00000	3.85615			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.37875	100.00000	11.34284			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	2.02517	100.00000	2.01878			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.03614	8.76500	102.01222			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.53610	100.00000	16.48446		2,600,000,000,000.00	26,000,000	13,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	9.99427	100.00000	9.96307			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.08221	100.00000	54.96096			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.54380	100.00000	15.50940			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.54380	100.00000	15.50940			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.02827	5.00000	102.01443			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.34017	100.00000	19.29736			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.24452	100.00000	12.20629			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.52658	100.00000	7.50835			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.25006	100.00000	21.20329			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.23907	100.00000	54.11968			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.09396	100.00000	14.05982			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND231	On	31/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.53074	100.00000	60.38410			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.93093	100.00000	14.89436			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.81578	100.00000	18.76969			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.54078	100.00000	17.49782			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	74.91342	100.00000	74.76852			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.63636	100.00000	83.44671			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.65614	100.00000	0.38147			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.09926	100.00000	23.04330			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.47456	100.00000	1.45520			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	84.39418	100.00000	84.20324			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	83.23415	100.00000	83.04836			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	76.92308	100.00000	76.70455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	102.08891	6.50000	102.07695			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.97450	100.00000	66.75836			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.05065	100.00000	59.73737			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	79.31034	100.00000	79.08309			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	78.18697	100.00000	77.96610			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	79.52413	100.00000	79.30011		600,000,000,000.00	6,000,000	3,000,000.00	
ING31	On	31/10/2012	Spot Bond			100.00000	93.03557	100.00000	92.80471			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.59911	100.00000	62.44746			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.76726	100.00000	42.66365			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.76726	100.00000	42.66365			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.97514	100.00000	44.86500			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.53721	100.00000	32.45839			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	94.25346	100.00000	94.01723			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	19.05879	100.00000	19.01211			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.43470	100.00000	22.38035			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	40.38840	100.00000	40.29055			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.90480	100.00000	17.84829			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.15374	100.00000	12.11538			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.77282	100.00000	9.74197			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.78040	8.80000	101.75645			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.93172	100.00000	32.85923			4,400,000,000.00	44,000	24,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.89730	100.00000	13.86364			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.22628	100.00000	13.19717			28,800,000,000.00	288,000	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.76217	100.00000	22.70703			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.42524	100.00000	16.33468			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.60334	100.00000	18.56217			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.25200	100.00000	9.22959			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02732	100.00000	0.02725			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.11671	2.75000	101.10911			0.00	0	1,031,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.71587	2.60000	102.67220			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.92967	100.00000	6.90780			200,000,000,000.00	2,000,000	1,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	61.27057	100.00000	61.13496			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.02530	100.00000	65.86360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	16.36311	100.00000	16.32709			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.34967	100.00000	11.32218			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.31762	2.60000	101.27130			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	44.46577	100.00000	44.35687			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.57145	100.00000	8.55068			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.23604	100.00000	24.17668			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.94427	100.00000	64.78694			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.56231	100.00000	64.40590			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	70.91578	100.00000	70.75797			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	66.88808	100.00000	66.74164			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	67.72611	100.00000	67.57540			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	58.64914	100.00000	58.51934			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	95.89673	100.00000	95.65698			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.34089	100.00000	15.30712			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.87576	100.00000	43.76830			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	111.65818	100.00000	111.35476			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	86.26635	100.00000	86.07161		200,000,000,000.00	0.00	2,000,000	6,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ014On	02/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.46813	100.00000	65.30779			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.02974	100.00000	31.95129			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	89.32288	100.00000	89.10919			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	55.33218	100.00000	55.19814			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.66406	100.00000	22.60916			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.84946	100.00000	97.58713			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.44611	100.00000	23.38868			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.44223	100.00000	17.38718			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	63.17416	100.00000	63.01943			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	63.38566	100.00000	63.23042			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.15432	100.00000	31.07802			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.51248	100.00000	97.25655			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.02863	100.00000	87.82199			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.68148	100.00000	30.60634			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	60.15130	100.00000	60.00559			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.12188	100.00000	29.05134			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.70115	100.00000	31.62351			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.02073	100.00000	13.98676			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.69274	100.00000	16.65230			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.69474	100.00000	8.67368			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.55508	8.00000	101.53331			0.00	0	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.86130	100.00000	83.67369			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.73288	100.00000	20.68265			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.82742	100.00000	15.79239			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.82742	100.00000	15.79239			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.12640	100.00000	3.11949			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.50475	100.00000	0.50362			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00115	100.00000	0.00115			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.92564	8.59000	101.90222			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.79958	9.34000	99.77455			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.78556	10.01000	99.75879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	21.77186	100.00000	21.72367			156,800,000,000.00	1,568,000	101,992,000.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	11.89721	100.00000	11.86839			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.28470	100.00000	7.26706			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.56678	100.00000	10.54117			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	17.42389	100.00000	17.38554			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.85894	100.00000	17.80318			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.63626	8.78500	100.61262			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	54.66520	100.00000	54.53277			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.58034	8.00000	100.55879			1,360,000,000.00	170,000	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.86879	100.00000	31.79787			42,200,000,000.00	422,000	2,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.22713	100.00000	21.17989			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.16682	100.00000	16.13085			13,400,000,000.00	134,000	4,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.11169	100.00000	40.02292			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07052	100.00000	0.07035			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07052	100.00000	0.07035			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.70867	100.00000	6.69243			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On	14/08/2020	Spot Bond			100.00000	6.79207	100.00000	6.77561			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.87546	100.00000	6.85881			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.94218	100.00000	6.92535			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.05337	100.00000	7.03629			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.10897	100.00000	7.09175			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.17568	100.00000	7.15829			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.34246	100.00000	7.32468			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.45366	100.00000	7.43561			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.57597	100.00000	7.55762			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.68716	100.00000	7.66854			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.74276	100.00000	7.72400			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.40991	100.00000	8.38953			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.18825	100.00000	9.16600			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07052	100.00000	0.07035			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07052	100.00000	0.07035			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.86340	100.00000	30.78780			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.58732	100.00000	15.54915			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.41928	100.00000	9.39647			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On	21/02/2017			100.00000	1.57647	100.00000	1.57265			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	85.11124	100.00000	84.91780			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.85102	100.00000	19.80731		49,400,000,000.00		494,000	8,500,000.00
NBK2B	On	15/09/2015			100.00000	13.24394	100.00000	13.21186			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.77214	100.00000	14.73963		13,600,000,000.00		136,000	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.01934	100.00000	0.01930			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	64.71931	100.00000	64.56081			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	20.51814	100.00000	20.47273			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.10910	100.00000	18.06476			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.26328	100.00000	9.24059			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	32.65351	100.00000	32.58163			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	26.41845	100.00000	26.35445			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.93493	100.00000	15.89984		42,600,000,000.00		426,000	9,350,000.00
NBK9B	On	23/03/2016			100.00000	10.20180	100.00000	10.17709			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	64.99077	100.00000	64.82398		100,000,000,000.00		1,000,000	21,000,000.00
NCLN17	On	24/01/2013			100.00000	63.46821	100.00000	63.31277			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	57.62525	100.00000	57.48566			0.00	0	0.00
NCLN42	On	30/07/2012			100.00000	94.05475	100.00000	93.81903			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43 On	28/08/2014	Spot Bond			100.00000	22.23033	100.00000	22.18827			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	36.98621	100.00000	36.91623			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	21.20234	100.00000	21.16222			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.10731	100.00000	20.06927			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.80706	100.00000	16.76635			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	56.74338	100.00000	56.60592			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	54.98946	100.00000	54.85625			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	54.82201	100.00000	54.68920			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	54.82201	100.00000	54.68920			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	54.82201	100.00000	54.68920			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.64105	100.00000	17.59785			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.12308	100.00000	18.93788			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.61559	100.00000	18.57000			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.37807	100.00000	16.33840			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.30255	100.00000	9.28495			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.89503	100.00000	12.86380			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.16267	100.00000	9.14534			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.24715	100.00000	12.21715			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On	25/01/2016			100.00000	12.97904	100.00000	12.94725			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.17778	100.00000	12.14796			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	83.72675	100.00000	83.60252			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	35.07069	100.00000	34.98573			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	27.87103	100.00000	27.81585			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	27.78095	100.00000	27.72595			0.00	0	0.00
NED10	On	15/08/2012			100.00000	89.93488	100.00000	89.71818			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.75193	100.00000	19.70845			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.62224	100.00000	83.43558			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	71.76514	100.00000	71.63125			0.00	0	0.00
NED6	On	20/09/2013			100.00000	45.46535	100.00000	45.36527			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.73900	100.00000	36.65725		26,800,000,000.00	268,000	4,800,000.00	
NED9	On	06/07/2017			100.00000	6.99681	100.00000	6.97967			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.83913	100.00000	16.80207			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.69336	100.00000	11.66503			0.00	0	0.00
NET41	On	16/02/2013			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET43	On	13/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.43929	100.00000	8.41762			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.33620	100.00000	13.30652			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.48392	100.00000	11.45609			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.66423	6.82500	100.64572			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.64099	6.58500	100.62313			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.70308	100.00000	9.67279			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.70194	100.00000	11.67359			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.67391	6.92500	100.65513			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.70308	100.00000	9.67279			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.91998	100.00000	11.89110			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.71263	7.32500	100.69276			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.70308	100.00000	9.67279			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	88.25165	100.00000	88.04400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.00000	59.61262	100.00000	59.46820			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	88.38184	100.00000	88.17389			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	59.82563	100.00000	59.68070			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	88.44693	100.00000	88.23882			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	60.09189	100.00000	59.94632			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	60.43803	100.00000	60.29162			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.72875	100.00000	9.70518			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.79868	8.21500	100.77640			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.80863	100.00000	46.68906			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.70475	100.00000	32.63276			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.48386	100.00000	13.45402			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.94012	100.00000	13.90943			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.52336	100.00000	6.50661			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.00533	100.00000	12.97655			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	98.22108	100.00000	97.96396			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.79419	100.00000	64.63551			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.56510	100.00000	31.48780			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	31.39621	100.00000	31.31932			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	2.43944	100.00000	2.43354			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	9.88747	100.00000	9.86352			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.23654	100.00000	13.20413			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.29264	100.00000	13.26009			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.32630	100.00000	13.29366			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.13413	100.00000	14.09952			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.03173	100.00000	14.99491			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.64167	100.00000	20.59113			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.31298	100.00000	16.27687			42,800,000,000.00	428,000	92,600,000.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	93.94100	100.00000	93.70615			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	63.35743	100.00000	63.20394			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.48484	100.00000	31.40857			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	63.27317	100.00000	63.11989			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.25742	100.00000	31.18171			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.10559	100.00000	13.07385			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	93.74594	100.00000	93.51332			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	94.12355	100.00000	93.89000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
PCF02U	On	06/07/2012			100.00000	97.59359	100.00000	97.33333			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.99461	100.00000	17.95054			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.73839	100.00000	3.72933			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	50.75765	100.00000	50.59745			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	89.42935	100.00000	89.21692			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.14386	100.00000	27.07811			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	71.50867	100.00000	71.37551			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	83.40478	100.00000	83.21902			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	55.77431	100.00000	55.63919			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	55.92504	100.00000	55.78956			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	38.43217	100.00000	38.33906			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	83.44585	100.00000	83.26000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.28218	100.00000	27.21609			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	71.66359	100.00000	71.53014			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	56.17624	100.00000	56.04015			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E On	15/09/2013	Spot Bond			100.00000	38.50138	100.00000	38.40811			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	83.51772	100.00000	83.33172			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.59137	100.00000	27.52452			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	56.62841	100.00000	56.49123			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	83.70255	100.00000	83.51612			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.93308	100.00000	27.86542			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	57.03035	100.00000	56.89219			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	29.35121	100.00000	29.28011			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	98.91304	100.00000	98.64499			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	98.91305	100.00000	98.64499			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	98.91304	100.00000	98.64499			0.00	0	0.00
PRP2A2 On	04/07/2012	Spot Bond			100.00000	103.01438	100.00000	102.73820			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	16.56050	100.00000	16.52405			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00178	100.00000	0.00178			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			6.01000	125.40923	6.03000	125.32361		174,864,177,370,000.00	095,537,000	21,200,750,214.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.36022	100.00000	7.34402			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.27121	100.00000	3.26401			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	50.87437	100.00000	50.76115			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.99000	121.48311	8.03000	121.06784		90,573,626,508,450.00	335,873,155	13,027,524,185.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.65261	73.09025	218.57941	72.78868			0.00	0	1,779,000,000.00
R197	On	07/12/2023	Spot Bond			2.03000	255.16444	2.03000	255.06005		1,191,610,000.00	587,000	113,453,500.00	
R201	On	21/12/2014	Spot Bond			5.00000	108.79898	5.05500	108.65045		33,972,750,000,000.00	794,550,000	3,798,711,660.00	
R202	On	07/12/2033	Spot Bond			2.36000	188.76297	2.38000	188.09339		1,580,492,000,000.00	669,700,000	1,442,525,725.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.46908	8.00000	98.41393		1,008,000,000,000.00	126,000,000	742,500,000.00	
R203	On	15/09/2017	Spot Bond			6.60500	109.47649	6.63000	109.34358		28,403,706,070,000.00	300,334,000	7,955,431,644.00	
R204	On	21/12/2018	Spot Bond			6.89500	105.82868	6.95500	105.48930		25,940,175,940,000.00	762,172,000	3,312,809,478.00	
R2048	On	28/02/2048	Spot Bond			8.75000	4.78244	8.75000	4.78244			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.46468	100.00000	31.38762			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.14000	106.84706	5.17000	106.78691		11,178,420,600,000.00	174,790,000	2,197,511,000.00	
R207	On	15/01/2020	Spot Bond			7.18000	103.66330	7.25000	103.24050		50,723,644,192,000.00	064,574,400	7,381,265,000.00	
R208	On	31/03/2021	Spot Bond			7.30000	98.09410	7.37000	97.63858		35,102,874,900,000.00	808,613,000	9,780,287,663.00	
R209	On	31/03/2036	Spot Bond			8.59000	77.93817	8.63000	77.59476		24,111,221,641,860.00	806,894,254	12,028,829,000.00	
R210	On	31/03/2028	Spot Bond			2.34000	142.66584	2.34000	142.60628		262,548,000,000.00	112,200,000	167,186,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.65000	121.24608	0.65000	121.20100			130,000,000.00	200,000	1,653,500,000.00
R212	On	31/01/2022	Spot Bond			2.06000	118.46193	2.06000	118.41332			2,606,237,840,000.00	265,164,000	2,180,041,185.00
R213	On	28/02/2031	Spot Bond			8.40500	89.12982	8.45000	88.73206			8,014,402,840,000.00	953,528,000	2,529,780,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.09625	6.50000	102.07860			15,995,991,797,500.00	460,921,815	6,713,843,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	55.89170	100.00000	55.76867			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.26113	100.00000	37.17911			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.84076	100.00000	24.78608			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.56050	100.00000	16.52405			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.04034	100.00000	11.01603			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.36022	100.00000	7.34402			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.90682	100.00000	4.89602			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.27121	100.00000	3.26401			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.03923	100.00000	44.93955			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.02615	100.00000	29.95970			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.01744	100.00000	19.97313			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.34496	100.00000	13.31542			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	8.89664	100.00000	8.87695			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.93109	100.00000	5.91797			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.95406	100.00000	3.94531			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.63604	100.00000	2.63021			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.75736	100.00000	1.75347			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.17157	100.00000	1.16898			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.78105	100.00000	0.77932			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.52070	100.00000	0.51955			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34713	100.00000	0.34636			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23142	100.00000	0.23091			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15428	100.00000	0.15394			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10285	100.00000	0.10263			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06857	100.00000	0.06842			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04571	100.00000	0.04561			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03048	100.00000	0.03041			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02032	100.00000	0.02027			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01354	100.00000	0.01351			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00903	100.00000	0.00901			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	0.00602	100.00000	0.00601			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00401	100.00000	0.00400			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00268	100.00000	0.00267			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00178	100.00000	0.00178			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00119	100.00000	0.00119			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.93919	100.00000	29.86666			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.19141	100.00000	39.09543			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.61249	100.00000	9.58247			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	85.72198	100.00000	85.52582			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	84.73575	100.00000	84.54446			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	52.02017	100.00000	51.85776			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	51.76415	100.00000	51.59895			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	86.16428	100.00000	85.96711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES010	On	21/09/2012	Spot Bond			100.00000	83.29446	100.00000	83.11018			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	94.54545	100.00000	94.30052			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	15.93515	100.00000	15.89612			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.10202	5.87500	102.08604			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	90.96720	100.00000	90.74746			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.22853	100.00000	22.17468			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	59.70614	100.00000	59.56150			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	60.04481	100.00000	59.89935			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.69330	100.00000	24.63348			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.53336	100.00000	11.51028			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27831	100.00000	0.27763			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.04991	100.00000	4.04010			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.04991	100.00000	4.04010			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.37307	100.00000	29.30191			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.66530	100.00000	22.62042			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.26038	5.25000	102.24583			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01UOn	31/08/2018	Spot Bond			100.00000	0.40404	100.00000	0.40307			0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	96.55172	100.00000	96.29630			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	60.53883	100.00000	60.41766			0.00	0	0.00
RW02	On 31/07/2012	Spot Bond			100.00000	97.42481	100.00000	97.18125			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			100.00000	11.63620	100.00000	11.61044			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	10,000,000.00
SBK10	On 19/11/2012	Spot Bond			100.00000	88.77672	100.00000	88.56635			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			100.00000	14.16206	100.00000	14.13089			0.00	0	21,800,000.00
SBK13	On 24/11/2016	Spot Bond			100.00000	10.69860	100.00000	10.67268			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			8.00000	107.87062	8.00000	107.84750			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			100.00000	8.93123	100.00000	8.90936			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			100.00000	7.92873	100.00000	7.90952			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond			100.00000	18.93019	100.00000	18.88853		15,200,000,000.00	152,000	17,500,000.00	
SBK8	On 10/04/2013	Spot Bond			100.00000	58.24403	100.00000	58.11511		1,100,000,000,000.00	11,000,000	13,400,000.00	
SBK9	On 10/04/2018	Spot Bond			100.00000	10.82387	100.00000	10.79991		10,000,000,000.00	100,000	6,900,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On	09/04/2014	Spot Bond			5.75000	120.99277	5.75000	120.93122			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.08386	100.00000	39.99564			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.04485	100.00000	55.92080			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.19205	100.00000	58.06396			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.70882	100.00000	11.68305			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.34370	100.00000	23.29231			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348		100,000,000,000.00	0.00	1,000,000	1,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	58.23236	100.00000	58.10348			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.03374	100.00000	8.01427			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.28251	100.00000	22.22853			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	13.55262	100.00000	13.51979			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.36178	100.00000	40.26293			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.75478	100.00000	41.65363			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	12.32520	100.00000	12.29806			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.65799	100.00000	29.58614			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.76224	100.00000	11.73344			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38240	100.00000	0.38147			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.77760	100.00000	0.77587			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.59605	100.00000	0.59461			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.33194	100.00000	10.30907			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.15235	10.05000	101.12541			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00075	100.00000	0.00074			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.92965	100.00000	15.89106		7,000,000,000,000.00	70,000,000	9,000,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	1.72155	100.00000	1.71617			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30640	100.00000	0.30544			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.51983	8.00000	106.50460			0.00	0	27,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.81967	100.00000	8.80026			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.47917	100.00000	9.45831		14,200,000,000.00	142,000	2,076,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	62.05766	100.00000	61.92106			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.13270	100.00000	20.08789		25,200,000,000.00	252,000	2,700,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.31754	100.00000	53.18007			0.00	0	36,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.75800	100.00000	5.74526			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.82763	100.00000	5.81466			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.38799	100.00000	10.36282			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.31830	100.00000	2.31269			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04618	100.00000	0.04605			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.08891	6.50000	102.07695			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.26344	100.00000	10.23857			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.87676	100.00000	48.76799			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.12569	100.00000	16.08981			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	49.63333	100.00000	54.18315			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	111.21590	100.00000	110.91449			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.70882	100.00000	11.68305			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.68198	100.00000	14.64641			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.46323	100.00000	2.45726			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.01374	100.00000	5.99917		4,000,000,000,000.00	40,000,000	58,000,000.00	
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.00894	100.00000	1.00649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	13.12698	100.00000	13.09792			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.74933	100.00000	10.71541			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.44465	100.00000	1.44115			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.88315	100.00000	1.87720			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.99621	100.00000	7.97558			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.16623	6.75000	101.14323			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.12876	100.00000	21.09557			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	102.22143	7.25000	102.14401			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.58712	100.00000	1.58217			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.32700	100.00000	59.19533			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN917	On	13/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN921	On	22/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN928	On	19/07/2012	Spot Bond			100.00000	94.31525	100.00000	100.00000		11,800,000,000,000.00	118,000,000	87,000,000.00	
SZ18	On	30/09/2015	Spot Bond			100.00000	21.41473	100.00000	21.36733			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.93950	100.00000	10.91530		335,181,000,000.00	3,351,810	1,675,905.00	
T018	On	15/07/2014	Spot Bond			100.00000	32.42782	100.00000	32.35565			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.60324	100.00000	32.53148			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.81669	6.27500	100.79964			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.40764	100.00000	65.24745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	64.45235	100.00000	64.29450			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.36893	100.00000	6.35333			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.99599	8.00000	105.97315			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.37262	6.27000	100.35565			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.06222	100.00000	29.00468		400,000,000,000.00	0.00	4,000,000	2,000,000.00
TFS95	On	25/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.22602	100.00000	41.09730			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	95.99437	100.00000	95.74567			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	95.92345	100.00000	95.67495			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	96.87600	100.00000	96.62503			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	96.12437	100.00000	95.87533			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	96.38436	100.00000	96.13466			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.51536	100.00000	7.49696			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.04962	100.00000	8.02992			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.40581	100.00000	8.38522			0.00	0	200,000,000.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.11817	100.00000	9.09584			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.59307	100.00000	9.56957			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.62705	100.00000	14.59123			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.54764	100.00000	10.52181		400,000,000,000.00	4,000,000	2,000,000.00	
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.17730	100.00000	4.16707			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			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	2.67347	100.00000	2.66693			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			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	2.67347	100.00000	2.66693			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			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
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			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	2.67347	100.00000	2.66693			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.65642	100.00000	30.46699			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.37643	100.00000	22.32691			15,400,000,000.00	154,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.02623	6.00000	102.00999			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.34778	100.00000	11.32280			70,070,200,000.00	700,702	1,005,282,702.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.26008	100.00000	13.23089			112,389,900,000.00	1,123,899	277,768,899.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.12015	100.00000	12.09348			88,760,900,000.00	887,609	157,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.66509	100.00000	12.63691			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.80651	100.00000	9.78492			56,000,000,000.00	560,000	20,022,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.91705	10.00000	99.88941			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.91911	9.75000	99.89216			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.92028	100.00000	9.89384			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.92517	100.00000	13.89452			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	75.02817	100.00000	74.88192			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.69372	100.00000	31.61609			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.10857	100.00000	13.07646			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.01208	100.00000	17.96795			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.23902	100.00000	14.20769			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.33643	100.00000	91.11366			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.42770	100.00000	42.32491			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.36455	100.00000	91.14171			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.55020	100.00000	42.45141			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.46577	100.00000	91.24268			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.88420	100.00000	42.78031			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.13730	100.00000	10.10565			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.27667	100.00000	4.26332		400,000,000,000.00	0.00	4,000,000	2,000,000.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.80422	100.00000	1.79859			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.86541	100.00000	10.84485			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.92696	100.00000	16.88970		13,000,000,000.00	0.00	130,000	62,793,369.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.07510	100.00000	14.03880			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.15010	100.00000	18.11015			0.00	0	13,950,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.30102	100.00000	11.27614		115,959,700,000.00	0.00	1,159,597	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.94811	100.00000	9.92621			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.76310	100.00000	9.74160			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.68087	100.00000	9.65956			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	38.54318	100.00000	38.45880			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.45625	100.00000	31.38663			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.72067	100.00000	8.70126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	24.00561	100.00000	23.95248			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.62151	100.00000	19.57784			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.81956	100.00000	6.80447			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.00684	100.00000	13.97601			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.70126	100.00000	8.68190			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27785	100.00000	0.27724			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.51564	100.00000	5.50520			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02221	100.00000	0.02217			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.51564	100.00000	5.50520			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.28485	100.00000	11.26350			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.28485	100.00000	11.26350			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.51638	100.00000	9.49838			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.97325	100.00000	5.96150			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.63060	100.00000	5.61952			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.28674	100.00000	5.27634			0.00	0	0.00
Total for j-Bonds :											582,437,521,086,360.00	,662,653,540	106,013,666,736.00	
Grand Total:											12,437,768,753,450.00	162,685,350	06,015,173,874.00	