



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/06/2012

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			8.53050	8.53050	8.51110	8.51110		17.23	144,250,755.00	16,910	306,195.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,369.28590	1.36929	1,386.119	18.62	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			8.18590	0.00819	5.619	18.62	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,222.91040	1.22291	1,238.816	17.86	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			11.81040	0.01181	8.316	17.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,126.16350	1.12616	1,141.294	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			15.06350	0.01506	10.794	17.36	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			135.70560	0.13571	125.692	20.33	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			724.60560	0.72461	695.192	20.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			120.43970	0.12044	111.090	20.91	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			809.33970	0.80934	780.591	20.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			107.28540	0.10729	98.619	21.50	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			896.18540	0.89619	868.119	21.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			212.51310	0.21251	200.830	18.35	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			451.41310	0.45141	420.329	18.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			198.82790	0.19883	187.315	18.63	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			487.72790	0.48773	456.814	18.63	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			153.44180	0.15344	142.818	19.74	1,213,956.40	8,500	8,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			642.34180	0.64234	612.318	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			297.95130	0.29795	288.277	17.05	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			286.85130	0.28685	257.777	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			278.35940	0.27836	266.795	17.23	133,397.40	500	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			317.25940	0.31726	286.295	17.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			260.08930	0.26009	248.352	17.51	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			348.98930	0.34899	317.852	17.51	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			454.11900	0.45412	450.105	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			143.01900	0.14302	119.605	15.97	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			424.28790	0.42429	419.042	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			163.18790	0.16319	138.542	16.15	692,709.00	5,000	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			344.03820	0.34404	335.780	16.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			232.93820	0.23294	205.280	16.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			672.86720	0.67287	677.725	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			61.76720	0.06177	47.225	15.73	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			593.32000	0.59332	595.182	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			82.22000	0.08222	64.682	15.67	415,582.49	6,425	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			518.46850	0.51847	517.229	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			107.36850	0.10737	86.730	15.61	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,030.29720	1.03030	1,044.504	16.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			19.19720	0.01920	14.004	16.85	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			843.85530	0.84386	854.028	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			32.75530	0.03276	23.528	15.84	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			799.79720	0.79980	808.749	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			38.69720	0.03870	28.249	15.81	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.63360	8.63360	8.61300	8.61300		17.95	0.00	0	53,511.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			118.75800	0.11876	113.305	25.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,905.75800	1.90576	1,879.705	25.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			81.93290	0.08193	77.625	27.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,568.93290	2.56893	2,544.025	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			313.84470	0.31384	304.026	19.42	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			700.84470	0.70084	670.426	19.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			289.44470	0.28944	279.735	19.84	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			776.44470	0.77644	746.135	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			213.57310	0.21357	205.080	21.54	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,100.57310	1.10057	1,071.481	21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			577.15940	0.57716	570.799	16.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			264.15940	0.26416	237.199	16.59	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			441.06290	0.44106	432.043	17.75	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			428.06290	0.42806	398.443	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			371.05990	0.37106	361.131	18.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			558.05990	0.55806	527.531	18.58	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			798.42490	0.79842	801.018	16.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			135.42490	0.13542	117.418	16.05	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			762.39530	0.76240	764.098	16.08	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			149.39530	0.14940	130.498	16.08	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			727.32120	0.72732	728.151	16.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			164.32120	0.16432	144.551	16.11	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.73920	8.73920	8.71660	8.71660		18.09	262,176.00	30	19,377.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			168.53680	0.16854	162.740	24.87	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,301.93680	2.30194	2,273.540	24.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			325.96610	0.32597	317.205	20.80	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,159.36610	1.15937	1,128.005	20.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			228.88990	0.22889	221.638	22.89	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,712.28990	1.71229	1,682.438	22.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			193.35310	0.19335	187.043	23.99	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,026.75310	2.02675	1,997.843	23.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			910.37880	0.91038	911.821	15.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			193.77880	0.19378	172.621	15.85	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			845.61820	0.84562	845.583	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			229.01820	0.22902	206.383	16.03	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			427.83330	0.42783	418.814	19.28	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			811.23330	0.81123	779.614	19.28	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.83540	8.83540	8.81260	8.81260		18.31	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			676.78740	0.67679	664.355	17.93	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			604.18740	0.60419	568.955	17.93	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			673.14840	0.67315	660.663	17.96	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			610.54840	0.61055	575.263	17.96	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			669.53620	0.66954	656.999	18.00	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			616.93620	0.61694	581.599	18.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.93040	8.93040	8.90480	8.90480		18.45	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,246.03110	1.24603	1,226.433	16.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			341.23110	0.34123	296.033	16.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			803.62460	0.80362	771.160	18.68	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			898.82460	0.89882	840.760	18.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.35220	9.35220	9.32630	9.32630		19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,793.27980	1.79328	1,734.274	16.69	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			466.97980	0.46698	382.074	16.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.76020	10.76020	10.73760	10.73760		21.91	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.53050	8.53050	8.51110	8.51110		17.23	85,305.00	10	915.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			30,230.50090	0.30231	29,275.067	17.01	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			28,120.50090	0.28121	25,225.067	17.01	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			26,008.93000	0.26009	24,835.210	17.51	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			34,898.93000	0.34899	31,785.210	17.51	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.63360	8.63360	8.61300	8.61300		17.95	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			44,501.16200	0.44501	43,604.293	17.71	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			42,201.16200	0.42201	39,244.293	17.71	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.73920	8.73920	8.71660	8.71660			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			2,660.00000	0.02660	4,920.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.83540	8.83540	8.81260	8.81260		18.31	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			66,953.62120	0.66954	65,699.910	18.00	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			61,693.62120	0.61694	58,159.910	18.00	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			67,678.73870	0.67679	66,435.512	17.93	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			60,418.73870	0.60419	56,895.512	17.93	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			67,314.84480	0.67315	66,066.308	17.96	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			61,054.84480	0.61055	57,526.308	17.96	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.22360	13.22360	13.24180	13.24180		13.71	38,930,278.40	2,944	53,312.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,906.44900	1.90645	1,885.852	17.42	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			14.64900	0.01465	12.252	17.42	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,138.69500	1.13870	1,112.242	13.93	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			46.89500	0.04689	38.642	13.93	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			296.96050	0.29696	264.899	14.65	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			505.16050	0.50516	491.299	14.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			193.98540	0.19399	171.113	16.14	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			802.18540	0.80219	797.513	16.14	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.38010	13.38010	13.39720	13.39720		15.17	0.00	0	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			481.19140	0.48119	440.759	15.98	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			783.99140	0.78399	760.659	15.98	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			351.14110	0.35114	317.908	17.30	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,153.94110	1.15394	1,137.808	17.30	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			597.63390	0.59763	553.124	15.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			570.43390	0.57043	543.024	15.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			530.58970	0.53059	488.106	15.57	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			683.38970	0.68339	658.006	15.57	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.54070	13.54070	13.55460	13.55460		17.56	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			1,121.07090	1.12107	1,096.399	23.84	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,096.47090	1.09647	1,085.699	23.84	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10760	0.10760	0.10680	0.10680		19.35	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			314.05700	0.00314	322.833	21.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			634.05700	0.00634	562.833	21.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10910	0.10830	0.10830		19.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			562.11090	0.00562	575.063	20.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			732.11090	0.00732	665.063	20.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.60950	10.60950	10.61150	10.61150		13.65	0.00	0	27,373.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,172.91970	1.17292	1,169.588	13.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			11.41970	0.01142	10.088	13.88	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			889.33600	0.88934	883.692	13.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			27.83600	0.02784	24.192	13.04	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			756.22470	0.75622	748.105	12.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			44.72470	0.04472	38.605	12.81	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			520.52380	0.52052	507.564	12.87	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			109.02380	0.10902	98.064	12.87	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			125.11850	0.12512	116.996	16.21	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			713.61850	0.71362	707.496	16.21	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			117.22650	0.11723	109.544	16.44	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			755.72650	0.75573	750.044	16.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.75000	10.75000	10.75010	10.75010		14.83	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			363.83390	0.36383	345.659	15.59	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			613.73390	0.61373	595.659	15.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			334.61560	0.33462	316.537	15.89	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			684.51560	0.68452	666.537	15.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			242.96170	0.24296	225.831	17.12	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			992.86170	0.99286	975.831	17.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			616.53870	0.61654	599.631	13.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			266.43870	0.26644	249.631	13.96	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			424.05310	0.42405	405.975	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			493.95310	0.49395	475.975	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			379.53590	0.37954	361.350	15.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			579.43590	0.57944	561.350	15.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,303.20900	1.30321	1,294.984	14.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			53.10900	0.05311	44.984	14.08	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			673.21070	0.67321	657.003	13.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			223.11070	0.22311	207.003	13.71	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.89660	10.89660	10.89410	10.89410		15.06	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			548.36750	0.54837	527.728	15.23	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			624.26750	0.62427	601.128	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.18190	11.18190	11.17330	11.17330		15.28	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			837.24980	0.83725	814.094	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			863.94980	0.86395	832.194	15.28	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			448.32500	448.32500	446.85200	446.85200			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			454.66600	454.66600	453.17500	453.17500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			404.48800	404.48800	403.16600	403.16600			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			410.20900	410.20900	408.87100	408.87100			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.42540	8.42540	8.41360	8.41360		17.82	0.00	2,360	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			1,014.00000	1.01400	1,025.000	17.82	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	17.82	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			165.00000	0.16500	175.000	17.82	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			1.00000	0.00100	0.000	17.82	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.48870	8.48870	8.50860	8.50860		14.40	0.00	0	5,916.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			281.90200	0.28190	265.204	14.43	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			193.30200	0.19330	196.504	14.43	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.53220	8.53220	8.55030	8.55030		14.71	0.00	0	11,926.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			392.15780	0.39216	375.817	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			301.85780	0.30186	303.617	14.68	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.57730	8.57730	8.59430	8.59430		14.80	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			476.47170	0.47647	461.089	14.75	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			392.17170	0.39217	393.789	14.75	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.80220	9.80220	9.79970	9.79970		16.95	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.23950	8.23950	8.27840	8.27840		12.01	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			205.89920	0.20590	172.944	12.11	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			197.49920	0.19750	203.444	12.11	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.32460	8.32460	8.36480	8.36480		12.70	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			311.82480	0.31182	278.752	12.87	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			297.02480	0.29702	304.152	12.87	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.12410	0.12410	0.11810	0.11810			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.05900	0.05900	0.05970	0.05970			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.11870	0.11870	0.12520	0.12520			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.04160	0.04160	0.03800	0.03800			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.15330	0.15330	0.15450	0.15450			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.09680	0.09680	0.08950	0.08950			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.84180	8.84180	8.84350	8.84350		14.57	18,408,627.60	2,082	10,210.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			230.69920	0.23070	215.938	14.90	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			297.19920	0.29720	284.138	14.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.97380	8.97380	8.97330	8.97330		16.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			378.22160	0.37822	380.502	16.89	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			444.92160	0.44492	446.702	16.89	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.43870	8.43870	8.41360	8.41360		18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Call			1,014.00000	1.01400	1,039.000	24.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	24.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			694.00000	0.69400	719.000	25.17	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	25.17	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			172.00000	0.17200	190.000	23.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			8.00000	0.00800	1.000	23.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			18.00000	0.01800	11.000	20.51	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			114.00000	0.11400	82.000	20.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.47180	8.47180	8.45280	8.45280		16.24	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			294.00000	0.29400	292.000	15.68	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			91.00000	0.09100	70.000	15.68	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			160.00000	0.16000	152.000	16.69	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			217.00000	0.21700	190.000	16.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,055.00000	1.05500	1,073.000	18.89	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	18.89	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			740.00000	0.74000	757.000	16.66	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			7.00000	0.00700	5.000	16.66	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.51020	8.51020	8.49080	8.49080		16.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			796.00000	0.79600	807.000	15.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			25.00000	0.02500	17.000	15.82	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			385.00000	0.38500	378.000	16.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			144.00000	0.14400	118.000	16.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			254.00000	0.25400	241.000	16.93	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			273.00000	0.27300	241.000	16.93	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,100.00000	1.10000	1,116.000	17.38	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			9.00000	0.00900	6.000	17.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.54350	8.54350	8.52410	8.52410		17.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			320.00000	0.32000	311.000	17.21	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			306.00000	0.30600	278.000	17.21	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,143.00000	1.14300	1,158.000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put			19.00000	0.01900	15.000	17.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			846.00000	0.84600	855.000	15.96	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			42.00000	0.04200	32.000	15.96	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			450.00000	0.45000	445.000	16.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			176.00000	0.17600	152.000	16.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.58220	8.58220	8.56220	8.56220		17.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			520.00000	0.52000	515.000	16.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			208.00000	0.20800	183.000	16.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			392.00000	0.39200	384.000	17.36	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			340.00000	0.34000	312.000	17.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,191.00000	1.19100	1,205.000	16.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			29.00000	0.02900	23.000	16.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			903.00000	0.90300	912.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			61.00000	0.06100	50.000	16.04	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.61720	8.61720	8.59690	8.59690		17.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			452.00000	0.45200	443.000	17.41	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			365.00000	0.36500	336.000	17.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			954.00000	0.95400	962.000	16.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			77.00000	0.07700	65.000	16.08	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.64880	8.64880	8.62800	8.62800		17.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			997.00000	0.99700	1,006.000	16.11	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			89.00000	0.08900	77.000	16.11	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			501.00000	0.50100	492.000	17.35	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			383.00000	0.38300	353.000	17.35	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.12400	87.84956	9.20100	87.22282			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.21300	85.30808	9.29200	84.67554			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			405.28400	405.28400	404.08000	404.08000			24,317,040.00	6	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			58,500.00000	5.85000	70,540.000		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			411.01700	411.01700	409.79800	409.79800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			58,380.00000	5.83800	70,570.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.74900	174.74900	174.85800	174.85800			0.00	0	592.00
IGOV	On	01/11/2012	Index Future			177.22000	177.22000	177.33300	177.33300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.23500	475.23500	475.23500	475.23500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.53500	94.46500	5.53500	94.46500			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.50500	94.49500	5.50500	94.49500			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38500	94.61500	5.38500	94.61500			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.32500	94.67500	5.32500	94.67500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.25500	94.74500	5.25500	94.74500			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.23500	94.76500	5.23500	94.76500			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.24500	94.75500	5.24500	94.75500			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.35500	94.64500	5.35500	94.64500			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.48500	94.51500	5.48500	94.51500			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.65500	94.34500	5.65500	94.34500			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.84500	94.15500	5.84500	94.15500			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.98500	94.01500	6.03500	93.96500			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.67250	6.67250	6.69260	6.69260		11.30	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				210.97080	0.21097	187.616	11.44	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				108.37080	0.10837	105.116	11.44	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.72860	6.72860	6.74780	6.74780		13.75	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				323.86340	0.32386	302.380	13.79	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				206.06340	0.20606	203.780	13.79	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.99800	126.27718	6.02400	126.19515		2.38	63,138,590.00	500	15,380.00
R157	On	02/08/2012	Bond Future	6.15	Call			612.00000	0.61200	662.890	2.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			215.47000	0.21547	184.330	2.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,096.31000	1.09631	1,164.290	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			73.77000	0.07377	59.720	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,664.71000	1.66471	1,741.870	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			20.28000	0.02028	15.410	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,876.72000	2.87672	2,958.480	2.63	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.80000	0.00080	0.530	2.63	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.02800	121.25931	6.05700	121.17527		2.64	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			410.63000	0.41063	436.830	2.61	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,216.52000	1.21652	1,158.680	2.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,058.02000	1.05802	1,107.260	2.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			529.39000	0.52939	494.590	2.69	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.06300	123.13291	6.09400	123.05173		2.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.28	Call			1,274.83000	1.27483	1,320.210	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			789.23000	0.78923	753.430	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.96200	122.82621	8.03900	122.07966		11.05	6,141,310.50	50	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			434.92000	0.43492	579.510	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,173.65000	4.17365	3,571.690	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			516.65000	0.51665	681.810	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,853.11000	3.85311	3,271.720	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			659.88000	0.65988	858.580	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,396.36000	3.39636	2,848.510	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,827.70000	8.82770	9,558.330	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			37.97000	0.03797	22.050	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			5,974.17000	5.97417	6,655.890	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			185.90000	0.18590	121.070	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,719.06000	6.71906	7,419.590	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			125.10000	0.12510	79.080	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,802.53000	6.80253	7,504.840	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			119.55000	0.11955	75.310	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,510.69000	1.51069	1,865.170	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,888.00000	1.88800	1,495.930	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,900.88000	2.90088	3,416.420	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			888.33000	0.88833	657.320	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,232.58000	3.23258	3,775.960	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			750.15000	0.75015	546.980	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.03200	124.56243	8.11100	123.81101		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			5,772.73000	5.77273	6,270.400	12.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.50	Put			2,168.15000	2.16815	1,914.400	12.87	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,793.32000	7.79332	8,368.610	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,338.57000	1.33857	1,162.440	13.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,438.32000	2.43832	2,732.570	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,239.54000	5.23954	4,782.370	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,169.55000	3.16955	3,519.700	12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			4,227.25000	4.22725	3,825.980	12.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.10900	121.19068	8.19100	120.42688		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,352.01000	6.35201	6,809.400	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,804.38000	3.80438	3,497.970	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.15383	220.15383	220.16319	220.16319			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			513.19000	0.51319	503.830		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			255.88181	255.88181	255.87342	255.87342			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			276.58000	0.27658	268.190		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.06300	109.25608	4.94200	109.53760		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			643.66000	0.64366	419.800	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			44.51000	0.04451	102.170	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.97700	110.80217	4.84000	111.08873		1.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Call			778.31000	0.77831	590.370	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			214.50000	0.21450	313.120	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.84800	108.10444	4.68900	108.39645		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			874.54000	0.87454	695.280	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			340.91000	0.34091	453.660	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.52430	188.52430	188.51639	188.51639			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			76.39000	0.07639	84.300		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			6.55100	110.51304	6.59700	110.30765		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			644.90000	0.64490	745.260	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			631.52000	0.63152	526.490	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,355.68000	1.35568	1,508.820	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			234.57000	0.23457	182.320	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,483.66000	2.48366	2,673.790	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			51.76000	0.05176	36.500	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,152.85000	4.15285	4,356.670	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			4.02000	0.00402	2.450	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.60300	107.92016	6.65200	107.71136		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,879.30000	1.87930	2,004.420	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			956.38000	0.95638	872.700	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.66400	109.58796	6.71600	109.37799		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,272.20000	2.27220	2,393.600	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,373.52000	1.37352	1,284.950	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.85300	106.85671	6.89500	106.63537		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,641.99000	1.64199	1,802.850	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			310.38000	0.31038	249.900	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.91100	108.36645	6.95400	108.14799		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,478.09000	2.47809	2,611.200	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,139.01000	1.13901	1,053.660	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.97500	106.00911	7.02000	105.78970		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,008.66000	3.00866	3,137.010	6.98	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,704.02000	1.70402	1,612.960	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.11800	103.72474	5.08500	103.77098		0.96	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			216.45000	0.21645	184.730	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			69.43000	0.06943	83.950	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.97900	105.19122	4.93700	105.24028		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			319.03000	0.31903	290.110	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			187.11000	0.18711	207.250	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.72400	103.05215	4.66900	103.10227		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			365.96000	0.36596	338.680	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			283.05000	0.28305	305.890	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			7.14000	101.07252	7.19700	100.74731		7.19	17,788,763.52	176	27,283.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,057.10000	2.05710	2,309.150	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			294.37000	0.29437	221.210	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.20100	102.50209	7.26000	102.17541		8.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Call			2,932.65000	2.93265	3,141.960	8.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,183.57000	1.18357	1,066.200	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.27000	100.44504	7.33100	100.11859		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,529.48000	3.52948	3,729.180	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,791.28000	1.79128	1,664.530	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.26400	99.10841	7.31600	98.78614		8.07	0.00	0	16,180.00
R208	On	02/08/2012	Bond Future	7.20	Call			665.85000	0.66585	786.070	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,386.62000	1.38662	1,184.570	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,658.42000	1.65842	1,872.970	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			528.78000	0.52878	421.060	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,090.30000	3.09030	3,371.480	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			154.14000	0.15414	113.050	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,580.71000	5.58071	5,897.690	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			14.58000	0.01458	9.290	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.32500	97.11661	7.37900	96.79039		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,236.94000	3.23694	3,444.520	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,325.94000	1.32594	1,207.300	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.39300	98.61477	7.44800	98.29180		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,938.64000	3.93864	4,135.240	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,017.48000	2.01748	1,891.110	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/08/2012	Bond Future				8.53600	79.11849	8.61200	78.49681		15.50	0.00	0	28,799.00
R209	On 02/08/2012	Bond Future	8.91	Call				3,007.10000	3.00710	3,464.580	15.98	0.00	0	0.00
R209	On 02/08/2012	Bond Future	8.91	Put				644.51000	0.64451	480.310	15.98	0.00	0	0.00
R209	On 01/11/2012	Bond Future				8.60200	77.09285	8.68000	76.46317		18.49	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Call				4,659.89000	4.65989	5,056.730	18.69	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put				2,236.52000	2.23652	2,003.680	18.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future				8.67300	78.28859	8.75400	77.64383		18.72	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call				5,832.21000	5.83221	6,222.970	19.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put				3,472.69000	3.47269	3,218.690	19.04	0.00	0	0.00
R209	On 31/03/2036	Price Contribution				6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/08/2012	Bond Future				142.88906	142.88906	142.88306	142.88306			0.00	0	992.00
R210	On 02/08/2012	Bond Future	142.66	Call				223.06000	0.22306	229.060		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.66	Put				0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/08/2012	Bond Future				120.71102	120.71102	120.71169	120.71169			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.36	Call				351.69000	0.35169	351.020		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				117.99789	117.99789	117.84446	117.84446			0.00	0	3,064.00
R212	On 02/08/2012	Bond Future	117.39	Call				454.46000	0.45446	607.890		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.38100	90.14881	8.45300	89.54455		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,994.05000	2.99405	3,436.800	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			645.98000	0.64598	484.470	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.45000	87.88777	8.52400	87.27568		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,626.71000	4.62671	5,006.180	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,320.11000	2.32011	2,087.490	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.52700	89.24582	8.60300	88.62734		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,877.85000	5.87785	6,249.210	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,522.59000	3.52259	3,275.470	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.60500	80.56268	8.68700	79.86346			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			2,172.70000	2.17270	2,871.920		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33800	1.33800	1.33510	1.33510		16.96	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			467.27390	0.04673	455.365	16.52	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			416.27390	0.04163	375.365	16.52	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.35230	1.35230	1.34910	1.34910		17.59	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			711.67750	0.07117	699.184	17.41	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			620.67750	0.06207	576.184	17.41	0.00	0	0.00
Total for Derivatives :											315,778,491.31	45,493	1,509,703.00	

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	9.52343	100.00000	9.49549			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.88313	100.00000	19.83936			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.55061	100.00000	8.52989			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.69935	5.00000	126.68235			34,000,000,000.00	6,800,000	40,200,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	89.63970	100.00000	89.42928			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.06527	100.00000	20.02110			800,000,000.00	8,000	14,510,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.77786	100.00000	34.70131			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.44156	100.00000	10.41626			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.53876	100.00000	13.50895			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.31835	100.00000	38.22552			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	27.67305	100.00000	27.60850			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.80225	100.00000	16.76154			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.24829	100.00000	27.18229			600,000,000,000.00	6,000,000	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.52817	100.00000	10.50267			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.89936	100.00000	7.88023			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.73623	100.00000	7.71748			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	7.84921	100.00000	7.83019			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.55520	100.00000	24.50115			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	17.32380	100.00000	17.28184			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.46345	100.00000	26.40519		360,000,000,000.00	3,600,000	900,000.00	
ABL11B	On	29/09/2014			100.00000	20.61197	100.00000	20.56204		3,200,000,000,000.00	32,000,000	16,000,000.00	
ABL12B	On	08/03/2015			100.00000	16.87258	100.00000	16.83171			0.00	0	10,000,000.00
ABL13	On	11/10/2016			100.00000	10.47916	100.00000	10.45349			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	69.08620	100.00000	68.93247			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	48.98090	100.00000	48.87309			0.00	0	600,000.00
ABL8B	On	19/09/2013			100.00000	39.88145	100.00000	39.78484			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	61.93514	100.00000	61.78510			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	80.23426	100.00000	80.11696			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	35.12772	100.00000	35.04579			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.24999	100.00000	19.20509			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.50193	8.00000	90.47064			0.00	0	300,000.00
ABLS1	On	08/08/2012			100.00000	93.20699	100.00000	92.97512			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	25.96217	100.00000	25.90440			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	14.01251	100.00000	16.86915			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.05528	9.58000	100.02955			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.41795	100.00000	10.39271			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	12.63666	100.00000	100.00000		138,150,000,000,000.00	381,500,000	325,000,000.00	
ABLS11	On	29/06/2019			4.50000	100.14577	4.50000	4.50000		2,397,600,000,000.00	532,800,000	133,000,000.00	
ABN05	On	18/04/2021			100.00000	5.11962	100.00000	5.10760			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	17.40722	100.00000	17.36641			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.50894	100.00000	4.49838			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	140.39579	100.00000	139.99483			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	84.33420	100.00000	84.13750			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.86190	100.00000	4.85051			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	59.01166	100.00000	58.88106			0.00	0	2,000,000.00
ABN32	On	31/03/2013			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.09956	100.00000	2.09559			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.09956	100.00000	2.09559			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.57171	6.82500	100.55322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN36	On	06/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91598			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.19909	100.00000	6.18643			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.46530	100.00000	11.44331			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.76530	100.00000	9.74164			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.54678	100.00000	10.52644			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.64589	100.00000	20.60204			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.62726	100.00000	9.60879			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.11537	100.00000	9.09783			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.60101	100.00000	18.56513			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.79996	100.00000	17.76553			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.04447	100.00000	2.03802			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.99341	100.00000	1.98712			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.12386	100.00000	17.09073			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.32899	100.00000	21.29549			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.77178	100.00000	14.72024			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.55642	100.00000	15.52633			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.92392	100.00000	14.89505			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On	14/06/2016	Spot Bond			100.00000	14.63847	100.00000	14.61016			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.41595	100.00000	13.38642			300,000,000.00	3,000	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.78549	100.00000	18.74414			500,000,000.00	5,000	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.95252	100.00000	8.93271			200,000,000.00	2,000	4,600,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.31404	100.00000	11.28914			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.37411	100.00000	16.33807			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.22143	100.00000	28.15527			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.33174	4.00000	117.30361			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.41498	100.00000	6.39987			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.25427	100.00000	4.24425			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.59050	100.00000	43.48490			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	56.31518	100.00000	56.17876			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.61736	100.00000	56.48021			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.41289	100.00000	18.36829			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.78056	100.00000	41.67935			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.81024	100.00000	65.64906			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.78056	100.00000	41.67935			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.87195	100.00000	62.71964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	56.89652	100.00000	56.77128			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	103.98221	13.50000	103.94531			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	16.18441	100.00000	16.14520			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	16.44727	100.00000	16.40743			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.17994	100.00000	20.13105			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.18828	100.00000	97.92852			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	38.71630	100.00000	38.62251			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.67468	100.00000	38.58098			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.92154	100.00000	15.88297			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.26626	100.00000	1.26387			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	63.92450	100.00000	63.76795			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	63.92450	100.00000	63.76795			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.80513	100.00000	29.73292			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.14070	100.00000	38.04830			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	94.80530	100.00000	94.56650			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	39.22976	100.00000	39.13472			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.64184	100.00000	13.60879			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.45134	100.00000	14.41633			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.28098	100.00000	13.24881			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.52480	100.00000	13.49204			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.63209	100.00000	13.59906			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.11587	100.00000	13.08668			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.11587	100.00000	13.08668			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.18567	100.00000	13.15633			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.08592	100.00000	13.05422			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.18567	100.00000	13.15633			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.04607	100.00000	13.01703			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.70468	100.00000	20.66550			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.51735	100.00000	20.46765			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.76734	100.00000	83.58036			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.91752	100.00000	38.82324			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.80555	100.00000	12.77453			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.91752	100.00000	38.82324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	83.76734	100.00000	83.58036			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.51215	100.00000	8.49154			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.50495	100.00000	8.48435			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.51497	100.00000	8.49434			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.30856	100.00000	8.28844			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.57059	100.00000	38.47716			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.72299	100.00000	8.70186			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.78101	100.00000	65.61990			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.15474	100.00000	44.04660			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.79276	100.00000	65.63163			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.46406	100.00000	10.43872			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.35252	100.00000	27.28626			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.06127	100.00000	37.97656			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.16184	100.00000	31.08634			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	91.30218	100.00000	91.07895			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.26542	100.00000	9.24273			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.27724	100.00000	9.25451			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	24.71617	100.00000	24.65564			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.48137	100.00000	3.47366			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.26005	100.00000	4.25068			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.38150	100.00000	5.37132			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.62200	100.00000	3.61403			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.76057	100.00000	3.75230			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.07457	100.00000	8.05501			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.71617	100.00000	24.65564			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.59776	100.00000	20.54787			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.54416	100.00000	20.49439			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.94044	100.00000	7.92119			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.93012	100.00000	7.91091			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.63292	100.00000	1.62928			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	83.93199	100.00000	83.74464			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			100.00000	1.63292	100.00000	1.62928			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.59776	100.00000	20.54787			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.54560	100.00000	10.52006		113,886,300,000.00		1,138,863	379,621.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.88989	100.00000	9.86594			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.10552	100.00000	8.08588			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	35.49859	100.00000	35.41260			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	27.94660	100.00000	27.89127			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.68381	100.00000	27.62900			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.92683	100.00000	9.90717			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.02252	100.00000	23.96433			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.87537	100.00000	15.84394			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.69917	100.00000	15.66809			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.04121	100.00000	16.00945			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.90463	100.00000	9.88502			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.51616	100.00000	9.49732			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.90646	100.00000	15.87498			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	16.02048	100.00000	15.98877			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.46187	100.00000	10.44553			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.46060	100.00000	12.43593			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.95829	100.00000	15.92669			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.47308	100.00000	29.40168			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.64363	100.00000	19.59604			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.08336	100.00000	27.01776			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28031	100.00000	0.27987			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.23808	100.00000	9.21570			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.88988	1.75000	101.87324			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.46878	100.00000	15.43131			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.48765	100.00000	15.45012			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24953	100.00000	0.24893			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24953	100.00000	0.24893			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On	20/09/2013	Spot Bond			100.00000	37.41125	100.00000	37.28632			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.54369	100.00000	20.47508			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	72.11683	100.00000	71.98076			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	72.09612	100.00000	71.96010			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.04642	100.00000	59.91353			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.33255	100.00000	11.30762			0.00	0	7,300,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.47303	100.00000	13.44321		498,000,000,000.00	0.00	4,980,000	2,290,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.58333	100.00000	24.52312			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.51424	100.00000	18.47348			0.00	0	14,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.85994	100.00000	25.79660			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.47468	100.00000	13.44486			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.45284	100.00000	5.44005			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.71911	100.00000	32.64630			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.30616	100.00000	9.28362			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	12.61198	100.00000	12.58407			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.05957	100.00000	11.02466			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.72630	100.00000	9.69560			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	31.83912	100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.64726	100.00000	20.60156			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.04881	100.00000	9.02689			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	39.35373	100.00000	39.25840			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.20888	100.00000	45.10938			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	19.90275	100.00000	19.85454			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.44052	100.00000	25.38421		400,000,000,000.00	0.00	4,000,000	500,000.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.46405	100.00000	13.43426			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.84428	100.00000	30.76956			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.74100	100.00000	15.70287			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.64931	100.00000	56.51208			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	70.15836	100.00000	70.15835			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.46582	100.00000	16.42592			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.43726	100.00000	16.39744			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.00492	100.00000	13.97100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On	31/12/2015	Spot Bond			100.00000	16.35158	100.00000	16.31198			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	12.68566	100.00000	12.65493			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	15.60433	100.00000	15.56653			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	15.60433	100.00000	15.56653			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	13.82157	100.00000	13.78809			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.23947	100.00000	14.20497			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.27451	100.00000	15.23750			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.46582	100.00000	16.42592			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.74970	100.00000	14.71397			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.06459	8.00000	100.04306			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	13.51979	100.00000	13.48704			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	51.57391	100.00000	51.44897			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.53771	100.00000	5.52429			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.65658	100.00000	18.61139			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44816			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.43619	100.00000	4.42780			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	18.82650	100.00000	18.78088			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	17.13423	100.00000	17.09272			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	10.57668	100.00000	10.55105			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	12.78771	100.00000	12.75673			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	11.08033	100.00000	11.05349			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	22.74230	100.00000	22.68721			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	15.84230	100.00000	15.80393			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.44150	100.00000	3.43392			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.26503	100.00000	8.24935			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.22884	100.00000	9.21133			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.60944	100.00000	9.58817			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.84848	100.00000	31.77132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B On	03/07/2013	Spot Bond			100.00000	55.10400	100.00000	45.57131			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	30.06036	100.00000	29.98754			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	29.07386	100.00000	29.00343			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	46.44297	100.00000	46.32922			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	43.45701	100.00000	43.35173			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	55.28768	100.00000	55.15374			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.07237	100.00000	8.05282			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	20.28057	100.00000	20.23144			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	100.55941	100.00000	100.29617			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.87688	100.00000	10.85024			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.93533	100.00000	10.90855			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.11070	100.00000	11.08348			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.69524	100.00000	11.66660			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.27979	100.00000	12.24971			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.91652	100.00000	13.88244			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.44992	100.00000	8.42945			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.01618	100.00000	8.99434			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.17062	100.00000	9.14840			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.62784	8.00000	105.60444			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.63392	100.00000	9.61059			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.45758	100.00000	10.43225			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.50546	100.00000	1.50182			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.50546	100.00000	1.50182			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.61611	100.00000	30.54797			0.00	0	7,450,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	102.51064	100.00000	102.23873			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	99.82491	100.00000	99.56013			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20	On	02/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	25.61404	1,000.00000	25.43554			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.52647	100.00000	12.49611			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.02030	100.00000	7.00329			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.96373	100.00000	7.94445			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.54744	100.00000	12.51705			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.89358	100.00000	12.86235			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.52292	100.00000	13.49017			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.14520	100.00000	16.10609			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.06728	100.00000	15.03077			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.07621	100.00000	56.93794			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.14883	100.00000	55.01524			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	72.11372	100.00000	71.97584			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.36419	100.00000	38.24442			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	6.94519	100.00000	6.92837			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.60628	100.00000	94.36917			0.00	0	1,500,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.03720	100.00000	27.97548			300,000,000.00	3,000	4,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	18.72578	100.00000	18.68456			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.02932	100.00000	13.99495			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.21194	100.00000	31.13633			0.00	0	5,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.92163	100.00000	15.88659		280,100,000,000.00		2,801,000	12,400,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.60028	8.00000	61.58716			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28170	100.00000	0.28102			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.68325	8.00000	59.67039			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.65289	100.00000	21.58529			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.18507	100.00000	12.15825		160,400,000,000.00		1,604,000	9,350,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.86356	100.00000	12.83510			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.17370	100.00000	12.14676		240,000,000,000.00		2,400,000	1,600,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.22419	100.00000	14.19287		480,000,000,000.00		4,800,000	26,200,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.68720	100.00000	13.65405			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.10707	12.05000	100.08565			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	63.83147	100.00000	63.67683			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.06178	100.00000	29.98816			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.14823	100.00000	24.08908			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.53771	100.00000	89.32039			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	9.43382	100.00000	9.40437			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.60886	100.00000	83.42223			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	58.50598	100.00000	58.36424			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.72732	100.00000	31.65046			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.64254	100.00000	56.50532			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.64254	100.00000	56.50532			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.64254	100.00000	56.50532			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	41.74415	100.00000	41.64302			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.66772	100.00000	56.53044			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	56.41591	100.00000	56.27923			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	56.21445	100.00000	56.07827			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	60.64990	100.00000	60.50298			0.00	0	0.00
CLN125	On	16/07/2012	Spot Bond			100.00000	98.74956	100.00000	98.48901			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	19.80142	100.00000	19.75345			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127 On	01/07/2013	Spot Bond			100.00000	55.16600	100.00000	55.03236			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	98.76566	100.00000	98.50506			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.65421	100.00000	19.60660			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.74406	100.00000	38.65019			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	38.50121	100.00000	38.40794			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.43229	100.00000	20.38280			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.88377	100.00000	41.78231			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.63812	100.00000	41.53725			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	42.39966	100.00000	42.29694			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.71809	100.00000	56.58068			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.54181	100.00000	56.40484			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.98691	100.00000	38.89246			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.91076	100.00000	49.80090			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.74078	13.64000	102.70375			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.33655	100.00000	46.23455			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.77054	100.00000	43.66450			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.04442	100.00000	88.83341			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.47308	100.00000	29.40168			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	40.13177	100.00000	40.03455			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.13177	100.00000	40.03455			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.98354	100.00000	65.82195			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.11309	100.00000	18.06921			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	91.13899	100.00000	90.91778			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.38339	100.00000	13.35096			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.19808	100.00000	13.16610			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.33061	100.00000	36.24260			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.28098	100.00000	13.24881			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.33522	100.00000	36.24720			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	88.78219	100.00000	88.57180			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	54.94604	100.00000	54.81293			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	55.28030	100.00000	55.14639			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	55.06402	100.00000	54.93062			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	55.06402	100.00000	54.93062			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.79940	100.00000	33.71663			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.85013	100.00000	10.82385			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66696	100.00000	66.66695			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66696	100.00000	66.66695			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.34597	100.00000	13.31364			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.21575	100.00000	10.19326			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.34597	100.00000	13.31364			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.74017	100.00000	9.71632			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.70865	100.00000	33.62698			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.18228	100.00000	35.09704			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	93.03948	100.00000	92.81366			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.99139	2.76000	100.98378			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.95571	100.00000	12.92433			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.27650	2.76000	106.25457			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.79131	8.25000	102.76885			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	35.19464	100.00000	35.10938			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.34597	100.00000	13.31364			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.34597	100.00000	13.31364			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.42545	100.00000	4.41514			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.78557	2.40000	110.76382			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.56190	100.00000	13.52905			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	56.21287	100.00000	56.07669			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	56.51663	100.00000	56.37972			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.23683	100.00000	57.09817			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.11011	100.00000	41.01051			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.41101	100.00000	16.37082			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.41101	100.00000	16.37082			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.77083	8.52000	101.74763			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.24770	100.00000	22.19860			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.12293	100.00000	22.06875			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.72589	8.64500	101.70238			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	101.72589	8.64500	101.70238			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.78187	100.00000	34.69760			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.43297	100.00000	36.34471			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.65924	100.00000	11.63343			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.39428	100.00000	10.36910			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.26185	100.00000	11.23457			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	56.87244	100.00000	56.73466			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.89287	100.00000	56.75505			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.96551	100.00000	17.92151			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.96551	100.00000	17.92151			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.28034	100.00000	37.20653			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	59.50848	100.00000	59.36432			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.53764	100.00000	61.38693			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.53764	100.00000	61.38693			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.92968	100.00000	14.90012			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.62697	100.00000	1.62302			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.42073	100.00000	10.40009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240 On	24/02/2015	Spot Bond			100.00000	9.46509	100.00000	9.44216			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.31742	9.35000	103.29148			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.31742	9.35000	103.29148			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.55675	100.00000	15.51905			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.17556	100.00000	15.13880			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.17556	100.00000	15.13880			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.17556	100.00000	15.13880			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.17556	100.00000	15.13880			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.17556	100.00000	15.13880			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.34292	100.00000	15.30574			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	8.88908	100.00000	8.86755			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	8.88908	100.00000	8.86755			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.00000	8.88908	100.00000	8.86755			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.88908	100.00000	8.86755			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.88908	100.00000	8.86755			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.93920	100.00000	8.91755			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.56779	9.65000	102.54153			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	29.27733	100.00000	29.20641			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	48.86649	100.00000	48.71393			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	27.28976	100.00000	27.22365			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	27.28976	100.00000	27.22365			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.88496	100.00000	1.87908			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.79433	100.00000	10.76818			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.32008	100.00000	12.29023			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.06516	100.00000	9.04320			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.01430	100.00000	8.99247			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.06516	100.00000	9.04320			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.75965	100.00000	1.75415			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	12.82600	100.00000	12.78596			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.74322	100.00000	1.73777			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.04482	100.00000	9.02290			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.44044	100.00000	18.39576			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.88021	100.00000	10.84624			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.76341	100.00000	16.71107			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	8.83423	100.00000	8.80665			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.98626	100.00000	20.93957			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.98626	100.00000	20.93957			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	56.74015	100.00000	56.61457			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	57.74232	100.00000	57.60245			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	57.71633	100.00000	57.57652			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	90.26325	100.00000	90.05272			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	85.65870	100.00000	85.45787			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	57.70334	100.00000	57.56355			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	59.62434	100.00000	59.49310			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	63.60238	100.00000	63.44661			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	63.60238	100.00000	63.44661			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.70844	100.00000	8.68711			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.61872	100.00000	56.49342			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	56.63153	100.00000	56.50619			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	57.71633	100.00000	57.57652			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.71633	100.00000	57.57652			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.86968	100.00000	13.83609			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	58.75030	100.00000	58.62028			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.60944	100.00000	9.58817			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00173	100.00000	0.00173			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00193	100.00000	0.00192			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	83.88423	100.00000	83.69573			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	83.92260	100.00000	83.73401			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	83.90615	100.00000	83.71761			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	116.15470	100.00000	115.87844			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	83.94178	100.00000	83.75315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	10.16855	100.00000	10.14931			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	10.16855	100.00000	10.14931			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.31382	100.00000	10.28856			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.31382	100.00000	10.28856			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	10.49516	100.00000	10.46974			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	9.94032	100.00000	9.91625			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	9.26860	100.00000	9.24614			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	98.11828	100.00000	97.85522			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.37031	100.00000	9.34761			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	18.08447	100.00000	18.04467			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	57.93656	100.00000	57.80834		168,000,000,000.00	1,680,000	420,000.00	
COJ04	On	05/06/2018			100.00000	10.32229	100.00000	10.29944		308,000,000,000.00	3,080,000	780,000.00	
COJ05	On	05/06/2023			100.00000	12.99864	100.00000	12.96988			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	16.91053	100.00000	16.87310			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	13.57250	100.00000	13.54263			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	72.54691	100.00000	72.40927			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.14703	5.86800	102.13107			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.67865	7.17500	100.65920			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	95.43407	100.00000	95.19246			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	58.33034	100.00000	58.20088			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	68.56667	100.00000	68.56666			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33334			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	82.34159	100.00000	82.16102			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	48.93089	100.00000	48.82201			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	19.06183	100.00000	19.01964			0.00	0	16,500,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.30298	100.00000	13.27338		460,800,000,000.00	4,608,000	79,795,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	13.28614	100.00000	13.25657		930,100,000,000.00	9,301,000	134,975,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	97.32621	100.00000	97.06666			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	19.10652	100.00000	19.06401			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.66452	100.00000	15.62616			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	95.95757	100.00000	95.71402			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.49136	100.00000	13.45973			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.10104	2.55000	102.08057			192,780,000,000.00	75,600,000	120,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.11069	100.00000	15.07707			120,000,000,000.00	1,200,000	300,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.85910	100.00000	13.82860			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.11644	8.00000	117.09148			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.51491	100.00000	13.48217			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	99.49147	100.00000	99.22896			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	86.02975	100.00000	85.83333			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	86.01931	100.00000	85.82292			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.10347	100.00000	24.04724			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.65571	100.00000	20.61025			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.93918	100.00000	15.90057			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.91921	100.00000	1.91315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				100.00000	90.81937	100.00000	90.60000			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				100.00000	22.90206	100.00000	22.84659			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	91.08669	100.00000	90.86666			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	22.27136	100.00000	22.21740			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	91.19806	100.00000	90.97778			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	23.04762	100.00000	22.99179			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	41.73549	100.00000	41.63439			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	21.73768	100.00000	21.68502			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	13.68125	100.00000	13.64810			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	41.75809	100.00000	41.65693			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				100.00000	17.35732	100.00000	17.31912			0.00	0	6,000,000.00
ES18 On	20/04/2018	Spot Bond				9.25000	101.84507	9.25000	101.81991			27,750,000.00	3,000	626,743,000.00
ES23 On	25/01/2023	Spot Bond				10.00000	104.38256	10.00000	104.35458			10,000,000,000.00	1,000,000	41,550,000.00
ES26 On	02/04/2026	Spot Bond				7.85000	101.95434	7.85000	101.93289			15,802,050,000.00	2,013,000	9,083,000.00
ES33 On	15/09/2033	Spot Bond				7.50000	102.22523	7.50000	102.20479			18,825,000,000.00	2,510,000	1,000,330,000.00
FIFC01 On	17/09/2012	Spot Bond				100.00000	85.22253	100.00000	85.02972			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	11.88881	100.00000	11.86001			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	11.56920	100.00000	11.54117			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	42.44953	100.00000	42.34670			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	42.63882	100.00000	42.53552			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	101.10975	8.37500	101.08698			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	43.58528	100.00000	43.47969			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	26.73934	100.00000	26.68048		902,545,400,000.00	9,025,454	8,959,227.00	
FRB05	On	21/12/2018			100.00000	9.21184	100.00000	9.19145			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	93.19875	100.00000	92.96692			0.00	0	8,000,000.00
FRB07	On	06/12/2012			100.00000	86.31109	100.00000	86.11221			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.14736	100.00000	10.12278			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.08927	100.00000	8.06968			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.70683	100.00000	1.70265			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	12.78768	100.00000	12.75938		200,000,000,000.00	2,000,000	520,000.00	
FRBC22	On	21/12/2018			100.00000	9.20948	100.00000	9.18718			0.00	0	3,000,000.00
FRBI01	On	30/06/2014			100.00000	35.14674	100.00000	35.06479			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	52.34120	100.00000	52.22473			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.31081	100.00000	4.30065			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.20230	100.00000	3.19522			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.65458	100.00000	3.64649			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29403	100.00000	0.29347			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01956	100.00000	0.01952			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01803	100.00000	0.01800			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	30.00851	100.00000	29.94210			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	64.41098	100.00000	64.25323			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.33842	100.00000	33.27242			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.07934	100.00000	29.02177			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04363	100.00000	0.04352			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.74348	100.00000	10.71745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	59.89715	100.00000	59.75205			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	13.77935	100.00000	13.74598			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	90.63136	100.00000	90.41243			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	9.42117	100.00000	9.39835			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.25524	100.00000	10.23040			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	29.79931	100.00000	29.72713			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	1.32097	100.00000	1.31634			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	1.34748	100.00000	1.34220			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.62818	100.00000	13.59516			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC119	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC120	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC121	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC122	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
FRC124	On	20/06/2017	Spot Bond			100.00000	1.58444	100.00000	1.57921			0.00	0	0.00
FRC125	On	20/09/2017	Spot Bond			100.00000	0.84609	100.00000	0.84120			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	30.50165	100.00000	30.43414			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	24.53543	100.00000	24.47534			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.83668	100.00000	16.79590			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.86616	100.00000	13.83256			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.44176	100.00000	45.33047			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.24036	6.90500	100.22183			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.30382	100.00000	9.28128			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	45.85043	100.00000	45.73814			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.47486	100.00000	27.40830			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.08437	100.00000	1.08171			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.48003	5.87500	102.46372			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.95921	100.00000	10.93266			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.05000	100.00000	11.02323			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.38228	100.00000	6.36807			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.52601	100.00000	21.48528			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.84691	100.00000	5.83389			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.02778	100.00000	7.01214			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012	Spot Bond			100.00000	83.90890	100.00000	83.72033			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.93683	100.00000	10.91614			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.04931	100.00000	83.86170			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.08437	100.00000	1.08171			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.23856	100.00000	16.19922			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.43006	100.00000	16.39025			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.80738	100.00000	14.77151			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.59088	4.73000	104.56377			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.44653	100.00000	84.25804			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.00896	100.00000	14.97260			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.78901	100.00000	9.76530			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.89868	100.00000	10.87228			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.90377	100.00000	23.84587			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.39170	100.00000	12.36168			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.00836	100.00000	11.97927			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.65414	100.00000	83.46741			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.64385	100.00000	83.45714			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.87324	100.00000	57.75866			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	57.87906	100.00000	57.76447			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.90234	100.00000	57.78771			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	56.08855	100.00000	55.95266			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.54836	100.00000	10.52749			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.81971	100.00000	14.79037			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.53727	100.00000	10.51641			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.70498	100.00000	18.66795			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.38055	100.00000	15.35011			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.87163	100.00000	42.76777			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.96215	100.00000	45.85080		400,000,000,000.00	0.00	4,000,000	1,010,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.97321	100.00000	42.86912			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.07155	100.00000	45.95994			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.22327	100.00000	43.11857			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.30142	100.00000	43.19652			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.12190	100.00000	44.01502			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.12994	100.00000	45.02061			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.76288	100.00000	45.65203			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	19.42623	100.00000	19.38091			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.37151	100.00000	40.27371			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.16818	100.00000	24.10899			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.52356	100.00000	11.48718			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.68965	100.00000	12.65856			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	2.05095	100.00000	2.04447			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.45054	100.00000	8.43007			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.36502	100.00000	0.36387			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.91676	100.00000	3.90805			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.64328	100.00000	8.62211			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.20703	100.00000	4.19713			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.38275	100.00000	100.04467			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.38275	100.00000	100.04467			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	96.66812	100.00000	96.41768			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	9.90879	100.00000	9.88452			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	94.30052	100.00000	94.05685			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.08543	100.00000	37.99317			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.62907	100.00000	38.53549			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.70465	2.00000	103.68535			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	51.57391	100.00000	51.44897			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	55.61163	100.00000	55.47691			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.03213	100.00000	54.86031			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.87166	100.00000	0.86823			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.71082	100.00000	1.70547			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.33791	100.00000	53.17139			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.67492	100.00000	52.51047			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00268	100.00000	0.00266			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.59216	100.00000	9.56221			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.63754	100.00000	1.63242			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.11743	100.00000	28.02769			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.84115	100.00000	16.78856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	27.00654	100.00000	26.94709			100,000,000.00	1,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.40564	100.00000	21.35853			200,400,000,000.00	2,004,000	504,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.72171	9.00000	98.69522			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.41346	8.00000	104.38849			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.35988	100.00000	13.33030			160,000,000,000.00	1,600,000	400,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.79027	9.00000	100.77408			36,000,000.00	4,000	4,300,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.31574	100.00000	11.29070			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.77634	100.00000	12.74791			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.55146	100.00000	9.53032			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.41004	100.00000	2.40420			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.30426	100.00000	11.26818			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.12376	9.48500	102.09791			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	65.76113	100.00000	65.61478			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A1 On	01/09/2012	Spot Bond			100.00000	87.59285	100.00000	87.38723			0.00	0	0.00
GPT2B1 On	01/09/2012	Spot Bond			100.00000	87.60716	100.00000	87.40150			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	87.69876	100.00000	87.49290			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	90.26111	100.00000	90.04361			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.48167	100.00000	8.46090			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.68033	100.00000	10.65417			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A1On	18/11/2012	Spot Bond			100.00000	90.18333	100.00000	89.96602			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	90.31667	100.00000	90.09903			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	90.37222	100.00000	90.15446			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	90.57222	100.00000	90.35397			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	20.82433	100.00000	20.77388			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	11.53738	100.00000	11.50944			0.00	0	500,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	6.67268	100.00000	6.65634			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	9.59701	100.00000	9.57376			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	10.17352	100.00000	10.14860			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	9.92335	100.00000	9.89930			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	97.74209	100.00000	97.48622			0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	97.74209	100.00000	97.48622			0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	100.79653	100.00000	100.53266			0.00	0	1,250,000.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	105.65840	100.00000	105.38180			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	45.06480	100.00000	44.95443			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.81962	100.00000	14.78332			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.53472	100.00000	16.49423		280,000,000,000.00	2,800,000	700,000.00	
HMS1C2On	19/07/2012	Spot Bond			100.00000	97.81872	100.00000	97.56266			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3On	19/07/2013	Spot Bond				100.00000	45.26681	100.00000	45.15595			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.21715	100.00000	15.17989			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	16.93226	100.00000	16.89079			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	97.91772	100.00000	97.66138			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	45.63045	100.00000	45.51869			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.72828	100.00000	15.68976			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.44338	100.00000	17.40067			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	98.26899	100.00000	98.01174			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	46.11528	100.00000	46.00234			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.35298	100.00000	16.31294			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	98.70008	100.00000	98.44171			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	99.33876	100.00000	99.07871			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	13.86967	100.00000	13.83881		760,400,000,000.00	0.00	7,604,000	50,105,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.83506	100.00000	5.82215			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.83011	100.00000	5.81720			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.03593	100.00000	13.00693		100,000,000.00	0.00	1,000	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.03593	100.00000	13.00692			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.43032	2.50000	100.41258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	92.44414	100.00000	92.21644			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	84.96857	100.00000	84.77633			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.09402	100.00000	85.89656			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.37241	100.00000	23.32096			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	57.54438	100.00000	57.40499			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.34417	100.00000	16.30457			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.49998	100.00000	15.45782			0.00	0	5,788,700.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.31449	100.00000	55.17802			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.37537	100.00000	39.27998			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.55829	100.00000	27.49153			0.00	0	9,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.11901	100.00000	34.04390			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.61788	100.00000	16.58129			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.61429	100.00000	13.58433			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.20163	100.00000	31.13257			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.41536	100.00000	31.33841			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.10695	1.75000	106.08793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	103.07401	8.27000	103.05107			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.56200	100.00000	15.52430			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.61087	100.00000	2.60455			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.73164	100.00000	4.72111			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.91676	100.00000	3.90805			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	8.69719	100.00000	8.67003			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.17973	8.76500	102.15579			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.84927	100.00000	16.79667			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.18355	100.00000	10.15176			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.81532	100.00000	55.69247			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.75182	100.00000	15.71696			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.75182	100.00000	15.71696			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.11136	5.00000	102.09750			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.59899	100.00000	19.55561			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	13.55262	100.00000	13.51979			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	13.55262	100.00000	13.51979			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.76796	100.00000	12.43747			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.63691	100.00000	7.61841			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.53288	100.00000	21.48549			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.96096	100.00000	54.83998			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.30057	100.00000	14.26593			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND233	On	14/08/2012	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
IND234	On	21/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.41807	100.00000	61.26929			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	13.93845	100.00000	13.90469			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.27451	100.00000	15.23750			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.23947	100.00000	14.20497			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	75.79476	100.00000	75.64643			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.79263	100.00000	84.59770			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.78302	100.00000	8.76174			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.43788	100.00000	23.38110			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.61345	100.00000	9.59017			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	85.55824	100.00000	85.36201			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	84.36659	100.00000	84.17572			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	78.26087	100.00000	78.03468			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.16069	6.50000	102.14872			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	51.21458	100.00000	66.16663			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	61.96513	100.00000	61.64186			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	80.70175	100.00000	80.46647			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	79.53890	100.00000	79.31034			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	80.89523	100.00000	80.66344			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.25273	100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000.00	50,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.44520	100.00000	94.20730			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.51677	100.00000	63.36290			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.39419	100.00000	43.28907			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.39419	100.00000	43.28907			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.64174	100.00000	45.52996			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.01418	100.00000	32.93421			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	95.69611	100.00000	95.45261			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.78735	100.00000	21.73457			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.76358	100.00000	22.70844			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.98046	100.00000	40.88118			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.24765	100.00000	18.19007			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	12.38647	100.00000	12.34737			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.95995	100.00000	9.92852			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.92419	8.80000	101.90021		17,600,000,000.00	2,000,000	500,000.00	
IPL4	On	29/03/2014	Spot Bond			100.00000	33.37003	100.00000	33.29658			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.82010	100.00000	12.78428			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.40232	100.00000	13.37281			0.00	0	1,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.09585	100.00000	23.03990			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.66601	100.00000	16.62564			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.85230	100.00000	18.81058			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.38763	100.00000	9.36488			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02772	100.00000	0.02765			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.16223	2.75000	101.15465			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.93243	2.60000	102.91155			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.40138	100.00000	7.03376			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	62.09053	100.00000	61.95311			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.00503	100.00000	54.87178			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.58089	100.00000	16.54439			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.51605	100.00000	11.48815			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On	31/03/2028	Spot Bond			2.60000	101.55071	2.60000	101.52686			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		23,300,000,000,000.00	233,000,000	144,000,000.00	
IVA240	On	04/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.12483	100.00000	45.01431			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.69710	100.00000	8.67602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	24.59526	100.00000	24.53502			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.89630	100.00000	65.73667			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.50874	100.00000	65.35004			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	71.87008	100.00000	71.71014			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	67.77348	100.00000	67.62511			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	68.63748	100.00000	68.48474			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	59.43403	100.00000	59.30249			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	97.36080	100.00000	97.11369			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.54506	100.00000	15.51085			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.52607	100.00000	44.41701			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.20345	100.00000	15.16663			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	56.13505	100.00000	56.13504			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	87.45350	100.00000	87.25337		176,000,000,000.00	1,760,000	8,140,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599		1,500,000,000,000.00	15,000,000	15,000,000.00	
MAQ014	On	02/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ016On	12/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	66.43847	100.00000	66.27575			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.50447	100.00000	32.42486			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	90.62687	100.00000	90.40689			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.14331	100.00000	56.00730		300,000,000,000.00	0.00	3,000,000	21,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.99630	100.00000	22.94059			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18256			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.13497	100.00000	22.08075			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.77624	100.00000	17.72012			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	64.11049	100.00000	63.95348			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	64.32512	100.00000	64.16758			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.61607	100.00000	31.53864			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.32621	100.00000	98.81266			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.28919	100.00000	89.07659			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.13622	100.00000	31.05997			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	61.03308	100.00000	60.88522			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.54879	100.00000	29.47721			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.53468	100.00000	30.45989			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.93745	100.00000	16.89642			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.82220	100.00000	8.80083			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.68575	8.00000	101.66396			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.00486	100.00000	84.81211			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.03680	100.00000	20.98585			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.03924	100.00000	16.00374			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.03924	100.00000	16.00374			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.16824	100.00000	3.16123			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51154	100.00000	0.51040			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00117	100.00000	0.00117			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.06627	8.59000	102.04281			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.94985	9.34000	99.92479			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.94635	10.01000	99.91953		20,020,000,000.00	2,000,000	500,000.00	
MET01 On	15/12/2014	Spot Bond			100.00000	22.06322	100.00000	22.01439			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.07161	100.00000	12.04237			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.39149	100.00000	7.37358			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.72168	100.00000	10.69570			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	17.65579	100.00000	17.61694			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.19717	100.00000	18.14036			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.77820	8.78500	100.75453			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	55.46655	100.00000	55.33218			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.70977	8.00000	100.68818			16,000,000.00	2,000	9,600,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.29763	100.00000	32.22577			160,000,000,000.00	1,600,000	3,044,731.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.51277	100.00000	21.46491			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.38437	100.00000	16.34791			0.00	0	3,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.64850	100.00000	40.55853			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07155	100.00000	0.07138			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07155	100.00000	0.07138			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.80702	100.00000	6.79053			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.89163	100.00000	6.87494			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.97625	100.00000	6.95935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020	Spot Bond			100.00000	7.04395	100.00000	7.02688			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.15676	100.00000	7.13943			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.21317	100.00000	7.19570			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.28087	100.00000	7.26324			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.45010	100.00000	7.43205			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.56293	100.00000	7.54461			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.68703	100.00000	7.66840			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.79985	100.00000	7.78096			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.85627	100.00000	7.83723			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.53319	100.00000	8.51252			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.32295	100.00000	9.30036			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07155	100.00000	0.07138			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07155	100.00000	0.07138			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.32084	100.00000	31.24413			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.81835	100.00000	15.77961			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.55736	100.00000	9.53421			0.00	0	15,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	86.29061	100.00000	86.09178		750,000,000,000.00	7,500,000	7,500,000	7,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.11522	100.00000	20.07094			900,000,000.00	9,000	10,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.43809	100.00000	13.40553			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.96876	100.00000	14.93581			200,000,000.00	2,000	6,100,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01956	100.00000	0.01952			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	65.67854	100.00000	65.51769			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.79272	100.00000	20.74670			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.37751	100.00000	18.33250			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.40058	100.00000	9.37755			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.08811	100.00000	33.01527			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.80977	100.00000	26.74481			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.14701	100.00000	16.11147			500,000,000.00	5,000	9,150,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.38101	100.00000	10.35586			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	65.97111	100.00000	65.81646			0.00	0	1,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	64.40890	100.00000	64.25116			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	58.47000	100.00000	58.32835			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	95.49436	100.00000	95.25138			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.48437	100.00000	22.44183			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.40888	100.00000	37.33811			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45 On	22/09/2014	Spot Bond			100.00000	21.44463	100.00000	21.40406			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.33710	100.00000	20.29862			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.05344	100.00000	17.01213			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	57.57519	100.00000	57.43571			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	55.79806	100.00000	55.66288			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	55.62814	100.00000	55.49338			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	55.62814	100.00000	55.49338			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	55.62814	100.00000	55.49338			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	15.90839	100.00000	15.86985			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.37687	100.00000	17.33432			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.89150	100.00000	18.84523			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.61817	100.00000	16.57791			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.40886	100.00000	9.39106			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.08406	100.00000	13.05237			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.26738	100.00000	9.24985			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.42867	100.00000	12.39823			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.17141	100.00000	13.13915			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.35828	100.00000	12.32801			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On	13/07/2016			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	84.47991	100.00000	84.35345			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.70495	100.00000	6.69223			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	35.58480	100.00000	35.49859			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.20441	100.00000	28.14857			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.11325	100.00000	28.05759			0.00	0	0.00
NED10	On	15/08/2012			100.00000	91.25746	100.00000	91.03433			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.01481	100.00000	19.97076			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	84.75995	100.00000	84.56819			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	72.57911	100.00000	72.44217			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.07047	100.00000	45.96906			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.23339	100.00000	37.15054			200,000,000.00	2,000	4,700,000.00
NED9	On	06/07/2017			100.00000	7.10051	100.00000	7.08312			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.06326	100.00000	17.02569			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.86478	100.00000	11.83603			0.00	0	0.00
NET41	On	16/02/2013			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
NET43	On	13/07/2012			100.00000	97.33333	100.00000	97.07447			800,000,000,000.00	8,000,000	4,000,000.00
NET44	On	16/08/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	8.56659	100.00000	8.54650			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.51567	100.00000	13.48558			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.65226	100.00000	11.62403			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.77536	6.82500	100.75683			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.74822	6.58500	100.73033			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.87348	100.00000	11.84472			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.78667	6.92500	100.76787			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.09472	100.00000	12.06541			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.83189	7.32500	100.81200			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	89.51843	100.00000	89.30477			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	60.48650	100.00000	60.33996			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	89.65048	100.00000	89.43652			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	60.70262	100.00000	60.55557			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	89.71651	100.00000	89.50239			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	60.97280	100.00000	60.82509			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.32401	100.00000	61.17545			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.87137	100.00000	9.84745			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.93241	8.21500	100.91010			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.51129	100.00000	47.40047			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.14003	100.00000	33.06709			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.66431	100.00000	13.63407			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.12566	100.00000	14.09455		120,000,000,000.00	0.00	1,200,000	400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.62176	100.00000	6.60624			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.17938	100.00000	13.15021			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	97.33333	100.00000	99.52722			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.75455	100.00000	65.59350			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.03295	100.00000	31.95449			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.86156	100.00000	31.78353			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	10.03242	100.00000	10.00811			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.43272	100.00000	13.39983			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.48965	100.00000	13.45662			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.52382	100.00000	13.49070			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.34363	100.00000	14.30849			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.25452	100.00000	15.21715			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.94762	100.00000	20.89631			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.53129	100.00000	16.49470		34,500,000,000.00	345,000	88,440,000.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	95.37521	100.00000	95.13315			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	64.28620	100.00000	64.13047			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.94639	100.00000	31.86900			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	64.20071	100.00000	64.04518			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.71563	100.00000	31.63881			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.29772	100.00000	13.26550			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	95.16633	100.00000	94.92662			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	95.54967	100.00000	95.30899			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
PCF02U	On	06/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	18.26132	100.00000	18.21659			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	3.79319	100.00000	3.78400			0.00	0	0.00
PMM01	On	28/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	51.72962	100.00000	51.56634			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	80.93126	100.00000	100.00000			32,700,000,000,000.00	327,000,000	116,000,000.00
PNP03	On	21/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	90.72543	100.00000	90.50681			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.54178	100.00000	27.47506			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	72.31821	100.00000	72.18201			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	84.53697	100.00000	84.34614			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.59193	100.00000	56.45483			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	56.74486	100.00000	56.60739			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	38.99555	100.00000	38.90108			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	84.57859	100.00000	84.38767			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.68212	100.00000	27.61505			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	72.47489	100.00000	72.33840			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	56.99975	100.00000	56.86166			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.06578	100.00000	38.97114			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1B	On	15/12/2012			100.00000	84.65144	100.00000	84.46036			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	27.99583	100.00000	27.92801			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	57.45854	100.00000	57.31934			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	84.83878	100.00000	84.64727			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	28.34256	100.00000	28.27390			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	57.86636	100.00000	57.72619			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.78148	100.00000	29.70933			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	81.44915	100.00000	81.27053			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	81.46921	100.00000	81.29054			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	81.54942	100.00000	81.37058			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	104.70315	100.00000	104.41784			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.78092	100.00000	16.74398			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00181	100.00000	0.00180			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.98500	125.61172	6.01000	125.51016		147,972,822,795,000.00	723,947,000	22,199,742,707.00	
R158P	On	15/09/2015			100.00000	7.45818	100.00000	7.44177			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.31475	100.00000	3.30745			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.55896	100.00000	51.44422			0.00	0	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	21/12/2026	Spot Bond			7.93500	122.17699	8.01000	121.41848			88,658,169,024,495.00	173,052,177	13,982,601,233.00
R187P	On	21/12/2026	Spot Bond			100.00000	0.00080	100.00000	0.00080			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.99462	74.92054	218.97001	74.61486			0.00	0	1,771,313,693.00
R197	On	07/12/2023	Spot Bond			2.08000	254.53458	2.08000	254.48670			41,600,000,000.00	20,000,000	50,023,000.00
R201	On	21/12/2014	Spot Bond			5.08500	108.68186	4.97000	108.94504			10,735,818,811,560.00	111,272,136	3,386,258,049.00
R202	On	07/12/2033	Spot Bond			2.41500	187.53179	2.41500	187.49482			2,197,650,000.00	910,000	1,066,798,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.80067	8.00000	98.74533			11,838,650,656,000.00	479,831,332	1,414,831,332.00
R203	On	15/09/2017	Spot Bond			6.53000	109.93307	6.57500	109.70931			15,000,030,637,320.00	297,095,044	7,959,599,244.00
R204	On	21/12/2018	Spot Bond			6.83000	106.29329	6.87000	106.06005			20,371,022,438,160.00	982,580,152	3,521,077,643.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.27224	8.75000	100.20411			3,937,500,000,000.00	450,000,000	656,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	25.54279	100.00000	25.48091			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.15000	106.92158	5.12000	106.95144			27,107,900,500,000.00	263,670,000	2,288,287,098.00
R207	On	15/01/2020	Spot Bond			7.11500	104.15891	7.17000	103.82139			12,175,624,861,000.00	711,261,400	7,221,057,294.00
R208	On	31/03/2021	Spot Bond			7.24000	98.58484	7.29000	98.25267			32,487,822,245,840.00	487,268,266	10,729,423,041.00
R209	On	31/03/2036	Spot Bond			8.51000	78.70327	8.58500	78.06862			33,862,592,030,000.00	979,153,000	9,626,222,500.00
R210	On	31/03/2028	Spot Bond			2.38500	142.13665	2.38500	142.10875			239,692,500,000.00	100,500,000	138,069,139.00
R211	On	31/01/2017	Spot Bond			0.65000	121.46267	0.65000	121.44454			292,500,000.00	450,000	1,725,368,647.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.04000	118.89924	2.05500	118.72821			42,840,000,000.00	21,000,000	1,319,360,000.00
R213	On	28/02/2031	Spot Bond			8.35500	89.67154	8.42500	89.06082			43,239,464,400,000.00	175,280,000	3,451,282,875.00
R214	On	28/02/2041	Spot Bond			6.50000	102.20221	6.50000	102.18454			9,210,500,000,000.00	417,000,000	5,752,306,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	56.63559	100.00000	56.51092			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.75706	100.00000	37.67395			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.17137	100.00000	25.11597			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.78092	100.00000	16.74398			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.18728	100.00000	11.16265			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.45818	100.00000	7.44177			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.97212	100.00000	4.96118			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.31475	100.00000	3.30745			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.64198	100.00000	45.54096			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.42798	100.00000	30.36064			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.28532	100.00000	20.24043			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.52355	100.00000	13.49362			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.01570	100.00000	8.99575			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	6.01047	100.00000	5.99716			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.00698	100.00000	3.99811			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.67132	100.00000	2.66541			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.78088	100.00000	1.77694			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.18725	100.00000	1.18462			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.79150	100.00000	0.78975			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.52767	100.00000	0.52650			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35178	100.00000	0.35100			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23452	100.00000	0.23400			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15635	100.00000	0.15600			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10423	100.00000	0.10400			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06949	100.00000	0.06933			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04632	100.00000	0.04622			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03088	100.00000	0.03081			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02059	100.00000	0.02054			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01373	100.00000	0.01370			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00915	100.00000	0.00913			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00610	100.00000	0.00609			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	0.00407	100.00000	0.00406			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00271	100.00000	0.00271			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00181	100.00000	0.00180			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00121	100.00000	0.00120			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00080	100.00000	0.00080			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00054	100.00000	0.00053			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.37807	100.00000	30.30449			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.77229	100.00000	39.67488			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.79454	100.00000	9.76396			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	86.91810	100.00000	86.71643			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	85.90184	100.00000	85.70527			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	53.00538	100.00000	52.83989			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	52.76651	100.00000	52.59811			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	87.36657	100.00000	87.16386			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	84.41753	100.00000	84.22825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	96.04222	100.00000	95.78947			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.19787	5.87500	102.18190			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	92.30823	100.00000	92.08199			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.55439	100.00000	22.49975			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	60.58139	100.00000	60.43463			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	60.92502	100.00000	60.77743			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.05528	100.00000	24.99459		3,900,000,000,000.00	39,000,000	50,000,000.00	
RP005	On	31/03/2017	Spot Bond			100.00000	13.46427	100.00000	13.43761			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.28239	100.00000	0.28170			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.10928	100.00000	4.09932			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.10928	100.00000	4.09932			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.80366	100.00000	29.73146			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.93641	100.00000	22.89100			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.34777	5.25000	102.33320			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.40990	100.00000	0.40892			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02UOn	12/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	98.11321	100.00000	97.84946			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	61.27097	100.00000	61.14834			0.00	0	0.00
RW02	On 31/07/2012	Spot Bond			100.00000	98.91221	100.00000	98.66117			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			100.00000	11.79193	100.00000	11.76582			0.00	0	506,000,000.00
SBC2	On 28/04/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond			100.00000	90.06024	100.00000	89.84375			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			100.00000	14.35055	100.00000	14.31897		8,000,000,000.00		80,000	22,090,000.00
SBK13	On 24/11/2016	Spot Bond			100.00000	10.85542	100.00000	10.82913			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			8.00000	108.00941	8.00000	107.98627			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			100.00000	9.06361	100.00000	9.04141			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			100.00000	8.04496	100.00000	8.02547			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond			100.00000	19.18214	100.00000	19.13992		152,400,000,000.00		1,524,000	18,260,000.00
SBK8	On 10/04/2013	Spot Bond			100.00000	59.02348	100.00000	58.89286			0.00	0	2,400,000.00
SBK9	On 10/04/2018	Spot Bond			100.00000	10.96872	100.00000	10.94445		20,400,000,000.00		204,000	7,000,000.00
SBK11	On 09/04/2014	Spot Bond			5.75000	121.30863	5.75000	121.27389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	40.61736	100.00000	40.52795			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.79488	100.00000	56.66918			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.96656	100.00000	58.83676			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.86466	100.00000	11.83855			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.65439	100.00000	23.60233			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	8,500,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.01166	100.00000	58.88106			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.15150	100.00000	8.13176			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.60916	100.00000	22.55439			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.56166	100.00000	21.50943			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.25180	100.00000	2.80786			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	51.20000	100.00000	40.85968			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.36688	100.00000	42.26424			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.48924	100.00000	12.46174			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	30.09276	100.00000	30.01986			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.93658	100.00000	11.90734			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38800	100.00000	0.38706			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.78800	100.00000	0.78626			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.09588	100.00000	8.07627			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.47020	100.00000	10.44703			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.31421	10.05000	101.28721			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00076	100.00000	0.00076			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.16317	100.00000	16.12402		2,000,000,000,000.00		20,000,000	10,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.75415	100.00000	1.74868			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31220	100.00000	0.31123			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.61127	8.00000	106.59603		16,064,000,000.00		2,008,000	508,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.93705	100.00000	8.91739			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.60533	100.00000	9.58419		200,000,000.00		2,000	2,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	62.88362	100.00000	62.74520			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.40362	100.00000	20.35821		400,000,000.00		4,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.12576	100.00000	53.99821			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.83506	100.00000	5.82215			0.00	0	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.90605	100.00000	5.89291			0.00	0	700,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.54026	100.00000	10.51473			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03755	100.00000	0.03745			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.16069	6.50000	102.14872			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.41389	100.00000	10.38866			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	51.69915	100.00000	100.00000			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.96086	100.00000	100.00000			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.45520	100.00000	100.00000			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.51162	8.75000	8.75000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.53448	100.00000	49.42424			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.34269	100.00000	16.30632			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	50.29756	100.00000	50.18625			24,000,000,000.00	240,000	2,700,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	56.06504	100.00000	56.06503			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.86466	100.00000	11.83855			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.49934	100.00000	2.49328			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.10189	100.00000	6.08711			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.02373	100.00000	1.02125			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.30266	100.00000	13.27321		280,000,000,000.00	2,800,000	700,000.00	
SSA02	On	20/04/2015	Spot Bond			100.00000	10.95517	100.00000	10.92060			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.55746	100.00000	1.55369			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.23995	100.00000	9.21756			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.91921	100.00000	1.91315			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.12107	100.00000	8.10012			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.30432	6.75000	101.28130			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.32899	100.00000	21.29549			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	102.68717	7.25000	102.60939			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.61718	100.00000	1.61213			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	60.12314	100.00000	59.98971			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On	19/07/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	95.80052	100.00000	95.54974		15,900,000,000,000.00	159,000,000	159,000,000.00	
SZ18	On	30/09/2015			100.00000	21.70131	100.00000	21.65328			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.08590	100.00000	11.06137			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.86419	100.00000	32.79106			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	33.03718	100.00000	32.96446			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.91909	6.27500	100.90202			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.83034	100.00000	64.67157			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.40764	100.00000	65.24745			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.46333	100.00000	6.44750			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.13313	8.00000	106.11026			16,000,000,000.00	2,000,000	500,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.47449	6.27000	100.45750			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.14735	100.00000	29.35162			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.00679	100.00000	41.87565			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.54539	100.00000	7.44273			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.76252	100.00000	7.65691			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.79171	100.00000	8.62359			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.22936	100.00000	8.11740			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			100.00000	9.22818	100.00000	9.10262			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	13.35371	100.00000	13.17202			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	97.51406	100.00000	97.25745			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	97.44203	100.00000	97.18561			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	98.40966	100.00000	98.15069			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	97.64612	100.00000	97.38916			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	97.91024	100.00000	97.65258			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.62675	100.00000	7.60807			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.16894	100.00000	8.14893			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.53039	100.00000	8.50950			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.25331	100.00000	9.23064			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.73525	100.00000	9.71141			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.84385	100.00000	14.80750			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.70398	100.00000	10.67776			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.23922	100.00000	4.22883			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
THE9A5 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
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	2.71310	100.00000	2.70645			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			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	2.71310	100.00000	2.70645			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			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	2.71310	100.00000	2.70645			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.61247	100.00000	37.52135			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.67589	100.00000	22.62571			100,400,000,000.00	1,004,000	3,400,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.12374	6.00000	102.10748			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.49880	100.00000	11.47350			482,400,000,000.00	4,824,000	1,007,414,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.43657	100.00000	13.40699			40,800,000,000.00	408,000	276,278,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	12.28146	100.00000	12.25444			1,100,000,000,000.00	11,000,000	184,986,770.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.83552	100.00000	12.80696			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.93703	100.00000	9.91515			200,000,000.00	2,000	19,802,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.08034	10.00000	100.05355			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.07835	9.75000	100.05222			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.07776	100.00000	10.05177			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	30,000,000.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.14087	100.00000	56.03436			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			12,000,000,000,000.00	120,000,000	150,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On	27/06/2013	Spot Bond			100.00000	50.57297	100.00000	50.47702			5,000,000,000,000.00	50,000,000	20,000,000.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.11050	100.00000	14.07945			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	75.91784	100.00000	75.76810			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.16346	100.00000	32.08469			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.30285	100.00000	13.27027			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.27904	100.00000	18.23427			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.42854	100.00000	14.39678			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	92.69627	100.00000	92.46683			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.04965	100.00000	42.94537			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	92.72482	100.00000	92.49530			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.14778	100.00000	43.04761			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	92.82754	100.00000	92.59777			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.51285	100.00000	43.40744			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.32929	100.00000	10.29704			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.35767	100.00000	4.34406			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.83839	100.00000	1.83265			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.98958	100.00000	10.96878			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.15224	100.00000	17.11450			200,000,000.00	2,000	60,844,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.28847	100.00000	14.25478			0.00	0	41,998,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.39167	100.00000	18.35118			0.00	0	13,950,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.45142	100.00000	11.42621			278,000,000,000.00	2,780,000	31,790,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.08051	100.00000	10.05832			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.89303	100.00000	9.87125			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.80971	100.00000	9.78812			400,000,000,000.00	4,000,000	29,700,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.05338	100.00000	38.96788			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.87722	100.00000	31.80667			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.83738	100.00000	8.81793			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.32687	100.00000	24.27303			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.88410	100.00000	19.84033			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.91082	100.00000	6.89553			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.19326	100.00000	14.16202			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.81793	100.00000	8.79852			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28154	100.00000	0.28093			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.57867	100.00000	5.56812			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02246	100.00000	0.02242			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.57867	100.00000	5.56812			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.41381	100.00000	11.39222			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.41381	100.00000	11.39222			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On	20/10/2015	Spot Bond			100.00000	10.16855	100.00000	10.14931			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.62514	100.00000	9.60693			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.79467	100.00000	6.78178			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.04424	100.00000	6.03235			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.69752	100.00000	5.68631			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.34958	100.00000	5.33905			0.00	0	0.00
Total for j-Bonds :											716,567,943,549,375.00	,592,056,824	107,955,761,994.00	
Grand Total:											16,568,259,327,866.00	192,102,317	07,957,271,697.00	