



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.24140	8.24140	8.16810	8.16810		16.11	152,424,693.00	18,495	249,542.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,026.43650	1.02644	1,097.975	16.60	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			8.33650	0.00834	6.575	16.60	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			880.93150	0.88093	951.497	15.73	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			12.83150	0.01283	10.097	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			786.43190	0.78643	854.870	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			18.33190	0.01833	13.470	15.16	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			57.68400	0.05768	64.756	21.15	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			989.58400	0.98958	923.356	21.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			50.67070	0.05067	56.696	21.71	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,082.57070	1.08257	1,015.296	21.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			44.74830	0.04475	49.899	22.28	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,176.64830	1.17665	1,108.499	22.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			93.95880	0.09396	105.408	19.01	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			675.85880	0.67586	614.008	19.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			87.35290	0.08735	97.918	19.32	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			719.25290	0.71925	656.518	19.32	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			66.01600	0.06602	73.910	20.54	0.00	0	8,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			897.91600	0.89792	832.510	20.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			138.10250	0.13810	155.940	17.54	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			470.00250	0.47000	414.540	17.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			127.34690	0.12735	143.806	17.83	0.00	0	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			509.24690	0.50925	452.406	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			117.81590	0.11782	132.727	18.11	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			549.71590	0.54972	491.327	18.11	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			227.43400	0.22743	258.003	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			259.33400	0.25933	216.603	15.93	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			209.10060	0.20910	235.874	16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			291.00060	0.29100	244.474	16.11	366,711.30	1,500	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			162.77260	0.16277	183.753	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			394.67260	0.39467	342.353	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			382.29030	0.38229	428.688	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			114.19030	0.11419	87.288	14.84	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			322.89450	0.32289	364.348	15.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			154.79450	0.15479	122.948	15.20	184,421.70	1,500	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			270.78640	0.27079	307.511	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			202.68640	0.20269	166.111	15.56	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			695.52830	0.69553	760.769	14.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			27.42830	0.02743	19.369	14.85	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			524.82270	0.52482	584.307	14.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			56.72270	0.05672	42.907	14.74	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			485.06170	0.48506	542.798	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			66.96170	0.06696	51.398	14.71	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34230	8.34230	8.26940	8.26940		16.97	917,653.00	110	51,931.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			68.63840	0.06864	72.376	25.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,199.23840	2.19924	2,130.076	25.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			38.17150	0.03817	42.617	27.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,868.77150	2.86877	2,800.317	27.10	0.00	0	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			189.15200	0.18915	201.643	19.80	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			919.75200	0.91975	859.343	19.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			173.84780	0.17385	185.060	20.24	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			1,004.44780	1.00445	942.760	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			125.88050	0.12588	133.657	21.91	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,356.48050	1.35648	1,291.357	21.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			365.92640	0.36593	393.289	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			396.52640	0.39653	350.989	16.77	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			272.02910	0.27203	291.569	18.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			602.62910	0.60263	549.269	18.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			225.68920	0.22569	241.272	18.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			756.28920	0.75629	698.972	18.93	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			526.06520	0.52607	565.131	15.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			206.66520	0.20667	172.831	15.34	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			499.42550	0.49943	536.670	15.54	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			230.02550	0.23003	194.370	15.54	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			474.08650	0.47409	509.574	15.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			254.68650	0.25469	217.274	15.74	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44500	8.44500	8.36990	8.36990		17.24	2,111,250.00	250	19,627.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			113.47270	0.11347	117.758	25.27	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,593.57270	2.59357	2,522.758	25.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			218.88310	0.21888	229.084	21.11	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,398.98310	1.39898	1,334.084	21.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			153.40160	0.15340	160.234	23.27	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,983.50160	1.98350	1,915.234	23.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			129.39380	0.12939	134.676	24.35	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,309.49380	2.30949	2,239.676	24.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			649.28080	0.64928	688.358	15.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			279.38080	0.27938	243.358	15.63	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			600.53250	0.60053	633.645	15.89	0.00	0	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			330.63250	0.33063	288.645	15.89	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			290.34980	0.29035	304.591	19.56	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			1,020.44980	1.02045	959.591	19.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.53760	8.53760	8.46210	8.46210		17.58	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			485.91770	0.48592	511.847	18.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			763.81770	0.76382	714.246	18.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			482.96830	0.48297	508.746	18.19	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			770.86830	0.77087	721.146	18.19	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			480.04210	0.48004	505.672	18.22	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			777.94210	0.77794	728.072	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.63490	8.63490	8.55940	8.55940		17.88	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			964.81710	0.96482	1,007.122	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			405.41710	0.40542	372.222	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			591.61830	0.59162	619.307	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,032.21830	1.03222	984.407	18.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.06200	9.06200	8.98700	8.98700		19.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,473.85260	1.47385	1,531.281	17.05	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			486.85260	0.48685	469.281	17.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.47950	10.47950	10.40780	10.40780		21.87	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.24140	8.24140	8.16810	8.16810		16.11	41,207.00	5	1,063.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			14,037.40440	0.14037	15,850.168	17.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			46,227.40440	0.46227	40,710.168	17.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			11,781.59340	0.11782	13,272.716	18.11	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			54,971.59340	0.54972	49,132.717	18.11	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.34230	8.34230	8.26940	8.26940		16.97	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,465.84150	0.27466	29,441.119	18.01	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			59,525.84150	0.59526	54,211.119	18.01	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.44500	8.44500	8.36990	8.36990			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			32,010.00000	0.32010	24,500.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.53760	8.53760	8.46210	8.46210		17.58	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			48,004.21420	0.48004	50,567.233	18.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			77,794.21420	0.77794	72,807.233	18.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			48,591.77230	0.48592	51,184.653	18.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			76,381.77230	0.76382	71,424.653	18.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			48,296.82970	0.48297	50,874.553	18.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			77,086.82970	0.77087	72,114.553	18.19	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.84330	12.84330	12.81160	12.81160		12.94	642,165.00	50	13,396.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,477.64440	1.47764	1,508.088	15.79	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			16.04440	0.01604	14.788	15.79	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			715.86900	0.71587	746.046	11.87	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			54.26900	0.05427	52.746	11.87	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			131.14860	0.13115	134.040	15.09	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			769.54860	0.76955	740.739	15.09	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			75.97450	0.07597	76.903	16.17	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,114.37450	1.11437	1,083.603	16.17	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.99740	12.99740	12.96790	12.96790		14.00	38,992.20	3	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			281.89760	0.28190	286.576	16.04	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			1,013.99760	1.01400	989.176	16.04	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			200.64010	0.20064	202.809	17.39	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,432.74010	1.43274	1,405.409	17.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			357.85340	0.35785	364.227	15.08	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			759.95340	0.75995	736.827	15.08	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			313.94910	0.31395	319.194	15.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			896.04910	0.89605	871.794	15.61	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.15330	13.15330	13.12350	13.12350		17.42	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			835.53550	0.83554	853.311	23.12	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,242.03550	1.24204	1,230.011	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10340	0.10340	0.10240	0.10240		19.06	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			146.24080	0.00146	171.702	21.89	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			906.24080	0.00906	831.701	21.89	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10480	0.10480	0.10380	0.10380		21.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			357.01870	0.00357	384.507	21.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			977.01870	0.00977	904.507	21.31	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.32450	10.32450	10.30470	10.30470		12.08	21,165,225.00	2,050	27,335.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			872.67360	0.87267	890.048	12.75	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			17.97360	0.01797	15.548	12.75	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			600.66970	0.60067	613.932	11.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			45.96970	0.04597	39.432	11.84	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			480.85580	0.48086	490.760	11.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			76.15580	0.07616	66.260	11.76	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			288.22730	0.28823	290.401	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			183.52730	0.18353	165.901	12.00	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			55.97630	0.05598	53.428	16.22	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			951.27630	0.95128	928.928	16.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			52.31290	0.05231	49.866	16.46	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			997.61290	0.99761	975.366	16.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.46280	10.46280	10.44480	10.44480		13.46	31,388.40	3	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			221.79850	0.22180	218.443	15.23	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			776.99850	0.77700	755.643	15.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			202.06730	0.20207	198.678	15.56	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			857.26730	0.85727	835.878	15.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			142.21410	0.14221	139.089	16.89	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,197.41410	1.19741	1,176.289	16.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			404.57880	0.40458	403.631	13.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			359.77880	0.35978	340.831	13.36	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			263.97480	0.26397	260.873	14.64	0.00	0	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			639.17480	0.63917	618.073	14.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			232.54530	0.23255	229.227	15.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			737.74530	0.73775	716.427	15.06	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,006.38250	1.00638	1,018.275	12.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			61.58250	0.06158	55.475	12.82	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			450.74920	0.45075	450.996	13.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			305.94920	0.30595	288.196	13.15	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.60620	10.60620	10.58690	10.58690		13.94	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			377.09830	0.37710	374.745	14.89	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			760.19830	0.76020	738.545	14.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.88850	10.88850	10.87280	10.87280		14.28	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			641.87420	0.64187	634.751	14.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			969.07420	0.96907	946.251	14.77	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			452.28600	452.28600	451.46600	451.46600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			458.68700	458.68700	457.87000	457.87000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			407.37100	407.37100	406.75600	406.75600			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			413.13700	413.13700	412.52600	412.52600			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.41440	8.41440	8.33560	8.33560		13.19	100,972.80	12	5,828.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			165.50440	0.16550	198.750	13.24	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			249.90440	0.24990	204.350	13.24	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.45360	8.45360	8.37560	8.37560		13.62	0.00	0	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			270.46480	0.27046	304.330	13.64	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			354.86480	0.35486	310.730	13.64	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.49430	8.49430	8.41660	8.41660		13.78	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			350.94150	0.35094	384.777	13.80	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			444.34150	0.44434	400.477	13.80	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.72060	9.72060	9.66540	9.66540		15.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future			8.12580	8.12580	8.05030	8.05030		10.76	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			88.78380	0.08878	109.746	11.63	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			308.48380	0.30848	253.946	11.63	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.20960	8.20960	8.13500	8.13500		11.88	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			187.68850	0.18769	209.981	12.44	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			402.68850	0.40269	350.381	12.44	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.17510	0.17510	0.17910	0.17910			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.04190	0.04190	0.04010	0.04010			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.18040	0.18040	0.18760	0.18760			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02950	0.02950	0.02530	0.02530			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.25360	0.25360	0.26140	0.26140			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.06610	0.06610	0.06270	0.06270			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.59910	8.59910	8.58920	8.58920		13.98	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			122.88750	0.12289	124.007	15.75	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			443.68750	0.44369	434.907	15.75	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.72760	8.72760	8.71940	8.71940		15.10	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			262.77900	0.26278	255.346	16.56	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			583.37900	0.58338	567.746	16.56	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry			8.15910	8.15910	8.08000	8.08000		14.89	0.00	2,000	2,000.00
DAAI On	10/07/2012	Any day expiry	7.99	Call			0.00000	0.00000	183.756	16.56	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	7.99	Put			0.00000	0.00000	14.656	16.56	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Call			0.00000	0.00000	175.197	16.46	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Put			0.00000	0.00000	16.097	16.46	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Call			0.00000	0.00000	166.762	16.35	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Put			0.00000	0.00000	17.662	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAI	On	10/07/2012	Any day expiry	8.07	Call			0.00000	0.00000	119.266	15.73	0.00	10,000	10,000.00
DAAI	On	10/07/2012	Any day expiry	8.07	Put			0.00000	0.00000	30.166	15.73	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry			6.58020	6.58020	6.50000	6.50000		14.38	0.00	5,000	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Call			0.00000	0.00000	117.396	15.83	0.00	5,000	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Put			0.00000	0.00000	17.196	15.83	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Call			0.00000	0.00000	109.472	15.71	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Put			0.00000	0.00000	19.272	15.71	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Call			0.00000	0.00000	101.758	15.59	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Put			0.00000	0.00000	21.558	15.59	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Call			0.00000	0.00000	94.268	15.47	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Put			0.00000	0.00000	24.068	15.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.18470	8.18470	8.11380	8.11380		15.37	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			717.00000	0.71700	787.000	17.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			3.00000	0.00300	2.000	17.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			412.00000	0.41200	476.000	15.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			18.00000	0.01800	11.000	15.11	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			89.00000	0.08900	110.000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			225.00000	0.22500	175.000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			39.00000	0.03900	49.000	17.89	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			435.00000	0.43500	374.000	17.89	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.22170	8.22170	8.14990	8.14990		15.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			171.00000	0.17100	196.000	16.03	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			271.00000	0.27100	224.000	16.03	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			102.00000	0.10200	118.000	17.59	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			462.00000	0.46200	406.000	17.59	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			762.00000	0.76200	829.000	15.17	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			12.00000	0.01200	7.000	15.17	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			477.00000	0.47700	535.000	14.69	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			47.00000	0.04700	33.000	14.69	0.00	0	6,170.00

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			8.25410	8.25410	8.17950	8.17950		16.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			530.00000	0.53000	589.000	14.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			71.00000	0.07100	55.000	14.83	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			234.00000	0.23400	262.000	16.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			305.00000	0.30500	258.000	16.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			158.00000	0.15800	177.000	17.70	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			489.00000	0.48900	433.000	17.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			803.00000	0.80300	872.000	15.17	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			24.00000	0.02400	18.000	15.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.29190	8.29190	8.21700	8.21700		16.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			220.00000	0.22000	241.000	17.71	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			513.00000	0.51300	459.000	17.71	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			855.00000	0.85500	922.000	15.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			38.00000	0.03800	30.000	15.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			593.00000	0.59300	650.000	15.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			96.00000	0.09600	78.000	15.04	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			302.00000	0.30200	332.000	16.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			335.00000	0.33500	290.000	16.48	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.32630	8.32630	8.25270	8.25270		16.75	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			649.00000	0.64900	703.000	15.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			116.00000	0.11600	97.000	15.14	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			273.00000	0.27300	294.000	17.69	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			530.00000	0.53000	478.000	17.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.35720	8.35720	8.28480	8.28480		16.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			696.00000	0.69600	747.000	15.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			131.00000	0.13100	110.000	15.14	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			318.00000	0.31800	339.000	17.60	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			543.00000	0.54300	492.000	17.60	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.98700	88.98284	9.02000	88.70771			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.07100	86.46399	9.10500	86.18498			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			772.09000	0.77209	1,051.100		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			407.97000	407.97000	407.39900	407.39900			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			91,690.00000	9.16900	97,400.000		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			413.74400	413.74400	413.17800	413.17800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			92,180.00000	9.21800	97,840.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.09000	175.09000	175.17900	175.17900			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.56800	177.56800	177.66400	177.66400			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			180.34800	180.34800	180.45000	180.45000			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.54000	94.46000	5.54500	94.45500			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.47000	94.53000	5.48500	94.51500			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.40000	94.60000	5.41500	94.58500			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.32000	94.68000	5.33500	94.66500			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.26000	94.74000	5.27500	94.72500			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.23000	94.77000	5.25500	94.74500			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.24000	94.76000	5.25500	94.74500			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.32000	94.68000	5.32500	94.67500			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.45000	94.55000	5.45500	94.54500			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			5.61000	94.39000	5.61500	94.38500			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.79000	94.21000	5.80500	94.19500			0.00	0	400.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.97000	94.03000	6.06500	93.93500			0.00	0	0.00
NZ\$ / R On		17/09/2012	Foreign Exchange Future			6.59630	6.59630	6.53900	6.53900		10.79	0.00	0	0.00
NZ\$ / R On		17/09/2012	Foreign Exchange Future	6.59	Call			106.81410	0.10681	131.914	10.80	0.00	0	0.00
NZ\$ / R On		17/09/2012	Foreign Exchange Future	6.59	Put			157.81410	0.15781	125.614	10.80	0.00	0	0.00
NZ\$ / R On		14/12/2012	Foreign Exchange Future			6.65140	6.65140	6.59510	6.59510		12.98	0.00	0	0.00
NZ\$ / R On		14/12/2012	Foreign Exchange Future	6.63	Call			213.75900	0.21376	240.583	12.98	0.00	0	0.00
NZ\$ / R On		14/12/2012	Foreign Exchange Future	6.63	Put			248.65900	0.24866	219.183	12.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.94000	126.46043	5.96100	126.39404		2.40	0.00	0	15,480.00
R157	On	02/08/2012	Bond Future	6.15	Call			725.72000	0.72572	772.020	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			130.30000	0.13030	110.210	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,256.43000	1.25643	1,315.480	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			35.00000	0.03500	27.660	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,850.35000	1.85035	1,914.840	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			7.03000	0.00703	5.130	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,074.93000	3.07493	3,141.270	2.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.95	Put			0.12000	0.00012	0.070	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.96400	121.44507	5.98600	121.38117		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			474.77000	0.47477	496.260	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,074.76000	1.07476	1,032.350	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,176.32000	1.17632	1,215.680	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			441.79000	0.44179	417.250	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.98100	123.34800	6.00500	123.28500		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,404.81000	1.40481	1,441.740	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			685.94000	0.68594	659.870	2.65	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			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			7.83700	124.05219	7.87400	123.68747		10.95	3,721,565.70	30	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			699.26000	0.69926	789.810	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			2,830.18000	2.83018	2,556.010	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			823.81000	0.82381	927.140	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			2,552.46000	2.55246	2,291.070	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			1,038.15000	1.03815	1,162.000	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,166.82000	2.16682	1,925.950	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			10,403.44000	10.40344	10,766.030	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			5.90000	0.00590	3.770	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			7,443.38000	7.44338	7,794.560	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			47.30000	0.04730	33.760	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			8,229.89000	8.22989	8,586.010	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			28.12000	0.02812	19.520	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			8,317.29000	8.31729	8,673.840	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			26.50000	0.02650	18.330	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			2,234.04000	2.23404	2,446.720	10.95	0.00	0	1,099.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.00	Put			1,003.54000	1.00354	851.500	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,991.87000	3.99187	4,282.440	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			371.51000	0.37151	297.360	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			4,387.48000	4.38748	4,689.840	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			297.24000	0.29724	234.880	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.90200	125.81358	7.94100	125.43631		12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,849.66000	6.84966	7,114.410	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,619.78000	1.61978	1,507.260	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,050.04000	9.05004	9,351.080	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			969.99000	0.96999	893.760	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,049.71000	3.04971	3,212.440	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,225.63000	4.22563	4,011.090	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,897.89000	3.89789	4,089.620	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,330.29000	3.33029	3,144.750	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.97100	122.49187	8.01100	122.11267		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,436.18000	7.43618	7,674.260	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,202.76000	3.20276	3,061.640	13.60	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.09928	220.09928	220.12581	220.12581			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			475.81000	0.47581	449.280		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.39297	256.39297	256.02196	256.02196			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	242.970		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	256.15	Put			128.04000	0.12804	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.01000	109.37928	5.02900	109.33509		1.69	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			469.02000	0.46902	501.010	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			72.38000	0.07238	60.180	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.91700	110.92755	4.93600	110.88783		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			639.69000	0.63969	663.400	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			276.78000	0.27678	260.770	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.76800	108.25123	4.78800	108.21451		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			750.30000	0.75030	771.370	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			398.61000	0.39861	382.960	1.67	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.01583	189.01583	189.58294	189.58294			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,142.94000	1.14294	575.830		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	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.45100	110.96123	6.47800	110.83999		4.61	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			900.74000	0.90074	972.080	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			355.02000	0.35502	305.120	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,755.23000	1.75523	1,856.420	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			101.78000	0.10178	81.730	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,979.19000	2.97919	3,096.340	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			14.95000	0.01495	10.860	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,681.73000	4.68173	4,802.760	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.56000	0.00056	0.350	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.49700	108.37357	6.52500	108.25357		5.37	95,693,862.31	883	883.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	6.87	Call			2,215.37000	2.21537	2,291.740	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			750.24000	0.75024	706.610	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.54500	110.07038	6.57400	109.95257		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,612.30000	2.61230	2,684.120	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,139.04000	1.13904	1,093.050	5.27	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.75800	107.35945	6.78000	107.24276		5.88	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,080.21000	2.08021	2,174.060	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			141.21000	0.14121	118.370	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.81100	108.87666	6.83300	108.76416		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,824.60000	2.82460	2,896.290	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			869.35000	0.86935	828.540	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.86500	106.54781	6.88800	106.43489		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,361.38000	3.36138	3,429.820	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,411.55000	1.41155	1,367.070	6.92	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.07200	103.78920	5.09000	103.76397		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			202.05000	0.20205	217.890	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			62.04000	0.06204	52.650	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.92200	105.25781	4.94100	105.23560		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			310.51000	0.31051	322.680	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			183.27000	0.18327	173.230	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.62800	103.13965	4.65000	103.11959		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			371.12000	0.37112	381.570	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Put			270.89000	0.27089	261.280	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.98400	101.96925	7.02600	101.72685		7.01	0.00	0	26,843.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,830.26000	2.83026	3,048.220	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			87.99000	0.08799	63.550	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.03700	103.41710	7.08100	103.17060		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,578.15000	3.57815	3,752.660	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			833.88000	0.83388	761.890	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.09400	101.39436	7.14000	101.14518		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,173.90000	4.17390	4,339.420	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,409.11000	1.40911	1,325.450	8.30	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	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			7.11900	100.01420	7.15100	99.81339		7.90	0.00	0	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,059.50000	1.05950	1,160.460	7.88	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			753.02000	0.75302	653.170	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,368.27000	2.36827	2,528.240	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			211.38000	0.21138	170.540	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			4,004.70000	4.00470	4,194.690	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			41.29000	0.04129	30.470	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,595.28000	6.59528	6,795.380	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			1.90000	0.00190	1.190	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.17400	98.03614	7.20700	97.83425		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,920.31000	3.92031	4,059.530	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			965.45000	0.96545	902.780	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.23100	99.57395	7.26500	99.37166		9.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Call			4,595.54000	4.59554	4,727.430	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,594.52000	1.59452	1,524.120	9.42	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.40000	80.25104	8.43300	79.97383		15.41	0.00	0	28,352.00
R209	On	02/08/2012	Bond Future	8.91	Call			4,092.22000	4.09222	4,322.240	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			252.61000	0.25261	205.420	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.46200	78.24384	8.49500	77.97010		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,648.42000	5.64842	5,829.680	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,718.12000	1.71812	1,625.640	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.52800	79.46461	8.56200	79.18631		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,763.55000	6.76355	6,939.050	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,861.55000	2.86155	2,758.750	19.08	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.83414	142.83414	142.63231	142.63231			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			0.00000	0.00000	174.140		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			27.69000	0.02769	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future			120.44618	120.44618	120.44685	120.44685			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			86.85000	0.08685	86.180		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.12164	118.12164	118.10929	118.10929			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			719.29000	0.71929	731.640		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.26600	91.12691	8.29800	90.85313		13.60	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,931.58000	3.93158	4,155.130	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			274.93000	0.27493	224.700	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.33200	88.87712	8.36500	88.59877		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,434.19000	5.43419	5,614.570	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,804.50000	1.80450	1,706.530	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.40300	90.26912	8.43600	89.99506		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,695.95000	6.69595	6,865.680	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,972.97000	2.97297	2,868.640	16.89	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/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			8.45500	81.86957	8.49200	81.54381			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			3,853.05000	3.85305	4,178.810		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			1.29520	1.29520	1.28290	1.28290		15.85	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			211.76010	0.02118	246.558	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			682.76010	0.06828	594.558	16.71	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.30940	1.30940	1.29690	1.29690		16.52	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			432.09050	0.04321	470.931	17.33	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			863.09050	0.08631	776.931	17.33	0.00	0	0.00
Total for Derivatives :												277,440,107.41	46,891	1 417 848.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	9.66304	100.00000	9.59298			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.14777	100.00000	20.01501			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.67595	100.00000	8.61305			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.80141	5.00000	126.75037			0.00	0	38,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	90.92333	100.00000	90.27695			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.33234	100.00000	20.19836		7,939,800,000,000.00		79,398,000	29,686,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	35.24074	100.00000	35.00854		200,000,000,000.00		2,000,000	7,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.59463	100.00000	10.51781			0.00	0	2,847,250.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.71894	100.00000	13.62855			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.88007	100.00000	38.59819			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.06349	100.00000	27.86758			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.04855	100.00000	16.92496			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	27.64774	100.00000	27.44728			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	10.68251	100.00000	10.60506		1,200,000,000,000.00	12,000,000	6,000,000.00	
ABFN07	On	17/03/2018			100.00000	8.01516	100.00000	7.95706			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.84963	100.00000	7.79272			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.96427	100.00000	7.90652			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.88201	100.00000	24.71806			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	17.57775	100.00000	17.45032			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.81566	100.00000	26.63897			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	20.94074	100.00000	20.78892			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.11993	100.00000	16.99581			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.63448	100.00000	10.55653			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	70.01588	100.00000	69.54949			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	49.63281	100.00000	49.30578			0.00	0	613,000.00
ABL8B	On	19/09/2013			100.00000	40.46609	100.00000	40.17271			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	62.84307	100.00000	62.38745			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	80.94535	100.00000	80.58824			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	35.62333	100.00000	35.37467			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.52159	100.00000	19.38531			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.68989	8.00000	90.59588			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	94.62278	100.00000	93.90955			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.31154	100.00000	26.13628			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.22019	100.00000	14.11596			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.34161	9.58000	100.26419			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.57578	100.00000	10.49910			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.87599	100.00000	12.75576			0.00	0	2,000,000.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.29794	4.50000	100.22183			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.19222	100.00000	5.15578			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.65409	100.00000	17.53022			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.57289	100.00000	4.54081			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	95.66541	100.00000	95.62765			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	85.52409	100.00000	84.92707			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.93088	100.00000	4.89627			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.12355	100.00000	2.11152			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.12355	100.00000	2.11152			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.68274	6.82500	100.62721			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	76.55002	100.00000	76.55000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.27378	100.00000	6.23723			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.59815	100.00000	11.53154			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.90845	100.00000	9.83661			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.66967	100.00000	10.60805			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.91096	100.00000	20.77800			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.73881	100.00000	9.68287			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.22128	100.00000	9.16817			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.81775	100.00000	18.70907			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.00794	100.00000	17.90365			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.56250	100.00000	1.54791			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	2.03159	100.00000	2.01241			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.32395	100.00000	17.22362			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	21.53113	100.00000	21.42982			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.08485	100.00000	14.92750			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.73819	100.00000	15.64704			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.09831	100.00000	15.01086			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.80952	100.00000	14.72375			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.57436	100.00000	1.55864			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.27857	100.00000	18.96843			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.59451	100.00000	13.50493			0.00	0	9,966,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.03552	100.00000	18.91009		1,400,000,000,000.00	0.00	14,000,000	13,718,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.07233	100.00000	9.01223			0.00	0	7,673,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.46463	100.00000	11.38909			0.00	0	3,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.59204	100.00000	16.48272			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.62168	100.00000	28.42085			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.50059	4.00000	117.41614			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.50644	100.00000	6.46054			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.31493	100.00000	4.28450			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	44.22951	100.00000	43.90884			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	57.14072	100.00000	56.72645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019 On 20/06/2013 Spot Bond			100.00000	57.44733	100.00000	57.03084			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	18.68281	100.00000	18.54737			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	42.39305	100.00000	42.08569			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	66.78565	100.00000	66.29615			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	42.39305	100.00000	42.08569			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	63.79361	100.00000	63.33110			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	57.65378	100.00000	57.27389			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	104.20393	13.50000	104.09301			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	16.42166	100.00000	16.30261			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	16.68838	100.00000	16.56739			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.47576	100.00000	20.32732			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.11320	100.00000	97.32621			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	39.28386	100.00000	38.99905			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	39.24161	100.00000	38.95711			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.15495	100.00000	16.03782			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.28073	100.00000	1.27348			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	64.87196	100.00000	64.39649			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	64.87196	100.00000	64.39649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	30.24205	100.00000	30.02279			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.71700	100.00000	38.43630			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.95926	100.00000	12.88564			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.26385	100.00000	95.52901			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.82433			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.82433			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	39.80484	100.00000	39.51625			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.84182	100.00000	13.74147			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.66318	100.00000	14.55687			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.47567	100.00000	13.37797			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.72307	100.00000	13.62358			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.83193	100.00000	13.73164			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.29236	100.00000	13.20382			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.29236	100.00000	13.20382			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.36311	100.00000	13.27409			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.27775	100.00000	13.18149			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.36311	100.00000	13.27409			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.22162	100.00000	13.13355			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	20.94129	100.00000	20.82265			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.81812	100.00000	20.66719			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.90703	100.00000	84.33333			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.48802	100.00000	39.20173			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.99327	100.00000	12.89907			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.48802	100.00000	39.20173			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	84.90703	100.00000	84.33333			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.63693	100.00000	8.57432			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.62963	100.00000	8.56706			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.63979	100.00000	8.57715			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.43036	100.00000	8.36924			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	39.13601	100.00000	38.85227			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.85087	100.00000	8.78670			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.05395	100.00000	66.26669			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.80918	100.00000	44.48076			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.06100	100.00000	66.27854			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.61746	100.00000	10.54049			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.75348	100.00000	27.55227			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014	Spot Bond			100.00000	38.57344	100.00000	38.31650			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.61865	100.00000	31.38941			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	92.66491	100.00000	91.97850			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.40275	100.00000	9.33383			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.41473	100.00000	9.34573			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.47963	100.00000	6.44282			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	25.08251	100.00000	24.89867			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.52796	100.00000	3.50459			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.31676	100.00000	4.28831			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.44300	100.00000	5.41217			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.67021	100.00000	3.64602			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.81062	100.00000	3.78552			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.19293	100.00000	8.13354			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.22597	100.00000	15.11559			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.22597	100.00000	15.11559			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	25.08251	100.00000	24.89867			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.93338	100.00000	14.82511			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.89971	100.00000	20.74819			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.00000	20.84532	100.00000	20.69419			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.05684	100.00000	7.99842			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	2.46323	100.00000	2.44537			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.04637	100.00000	7.98803			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	1.65489	100.00000	1.64387			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	85.07393	100.00000	84.49910			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	1.65489	100.00000	1.64387			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.89971	100.00000	20.74819			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	10.70020	100.00000	10.62262			0.00	0	5,608,000.00
ACL144	On	20/12/2016			100.00000	10.03487	100.00000	9.96212			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.22434	100.00000	8.16471			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	36.01898	100.00000	35.75784			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	28.28088	100.00000	28.11325			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	28.01495	100.00000	27.84889			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	10.04556	100.00000	9.98602			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	24.37467	100.00000	24.19796			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.00000	16.06527	100.00000	15.97004			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.88696	100.00000	15.79279			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.23309	100.00000	16.13686			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.02310	100.00000	9.96368			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.62999	100.00000	9.57291			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.09674	100.00000	16.00132			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.21211	100.00000	16.11601			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.56047	100.00000	10.51106			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.60965	100.00000	12.53491			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.14918	100.00000	16.05345			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.90513	100.00000	29.68831			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.93159	100.00000	19.78709			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.48039	100.00000	27.28115			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28296	100.00000	0.28163			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.37350	100.00000	9.30555			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.98973	1.75000	101.93979			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.69554	100.00000	15.58175			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.71468	100.00000	15.60076			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.25319	100.00000	0.25135			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25319	100.00000	0.25135			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	38.16972	100.00000	37.78859			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.96018	100.00000	20.75089			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	75.02579	100.00000	74.58618			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	72.94417	100.00000	72.52814			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	72.92323	100.00000	72.50732			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.85000	100.00000	60.44687			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.55449	100.00000	2.53597			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	15.11559	100.00000	15.00600			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	15.11559	100.00000	15.00600			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	15.11559	100.00000	15.00600			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.48338	100.00000	11.40772			0.00	0	7,390,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.65334	100.00000	13.56289			31,000,000,000.00	310,000	310,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	21.87959	100.00000	21.72097			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.76065	100.00000	18.63704			142,000,000,000.00	1,420,000	14,838,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.24322	100.00000	26.05088			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.65501	100.00000	13.56454			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.53017	100.00000	5.49137			5,550,000,000,000.00	55,500,000	18,500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.15940	100.00000	32.93852			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.42683	100.00000	9.35849			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.78076	100.00000	12.69608			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.27135	100.00000	11.16496			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	7.90007	100.00000	9.81898			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.44212	100.00000	32.13921			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.92358	100.00000	20.78496			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.20666	100.00000	9.13991			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	39.93063	100.00000	39.64113			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.81060	100.00000	45.50874			0.00	0	690,000.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.21652	100.00000	20.06996			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.78098	100.00000	25.61018			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.64424	100.00000	13.55385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	31.29644	100.00000	31.06955			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.97174	100.00000	15.85595			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.49471	100.00000	57.07787			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.70719	100.00000	16.58606			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.67822	100.00000	16.55730			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.64670	100.00000	12.55501			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.59129	100.00000	16.47100			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.87162	100.00000	12.77830			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.86204	100.00000	15.74705			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.86204	100.00000	15.74705			0.00	0	956,959.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.05376	100.00000	13.95188			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.44821	100.00000	14.34346			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.49842	100.00000	15.38605			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	16.70719	100.00000	16.58606			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	14.96591	100.00000	14.85741			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.19391	8.00000	100.12923			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	12.34698	100.00000	12.25747			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	12.34698	100.00000	12.25747			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On	31/12/2016	Spot Bond			100.00000	12.34698	100.00000	12.25747			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	22.12886	100.00000	21.96842			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	55.99840	100.00000	55.59240			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	5.61889	100.00000	5.57815			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	13.82265	100.00000	13.69074			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	14.49838	100.00000	14.36001			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	18.93007	100.00000	18.79283			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	2.30150	100.00000	2.28481			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	1.47296	100.00000	1.46228			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.48688	100.00000	4.46146			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	19.10248	100.00000	18.96398			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	17.38539	100.00000	17.25936			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	10.73172	100.00000	10.65392			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	10.73172	100.00000	10.65392			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	12.97517	100.00000	12.88109			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	11.24276	100.00000	11.16125			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	23.10223	100.00000	22.93474			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	16.10352	100.00000	15.98677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP58U On	23/07/2012	Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
BCP59U On	17/08/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059		1,500,000,000,000.00	15,000,000	15,000,000.00	
BCP60U On	07/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.48730	100.00000	3.46432			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	8.35975	100.00000	8.31225			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	9.33460	100.00000	9.28158			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	9.73804	100.00000	9.67353			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	32.31536	100.00000	32.08106			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	55.92416	100.00000	55.51871			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	30.50102	100.00000	30.27989			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	29.50007	100.00000	29.28618			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	56.51480	100.00000	56.09771			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	44.09406	100.00000	43.77437			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	56.11312	100.00000	55.70629			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.19070	100.00000	8.13132			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	20.57786	100.00000	20.42868			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	102.16837	100.00000	101.35751			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.03809	100.00000	10.95718			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.09741	100.00000	11.01608			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.27538	100.00000	11.19273			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.86859	100.00000	11.78160			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.46179	100.00000	12.37046			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.12279	100.00000	14.01927			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.65388			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.57379	100.00000	8.51163			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.14835	100.00000	9.08203			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.30505	100.00000	9.23759			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.76837	8.00000	105.69808			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017	Spot Bond			100.00000	9.77515	100.00000	9.70428			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.61089	100.00000	10.53395			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.52753	100.00000	1.51646			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.52753	100.00000	1.51646			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.02809	100.00000	30.82141			0.00	0	3,610,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	104.17297	100.00000	103.33512			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	26.73993	1,000.00000	26.16487			1,000,000,000,000.00	1,000,000	1,000,000.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			700,000,000,000.00	7,000,000	7,000,000.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.71009	100.00000	12.61795			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.12321	100.00000	7.07156			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.08048	100.00000	8.02190			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.73138	100.00000	12.63908			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.08260	100.00000	12.98775			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.72116	100.00000	13.62168			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.38188	100.00000	16.26311			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.28815	100.00000	15.17731			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.91290	100.00000	57.49304			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.97221	100.00000	55.56641			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	72.95225	100.00000	72.53057			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	39.09078	100.00000	38.72578			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.04700	100.00000	6.99591			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	96.05434	100.00000	95.32481			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.41036	100.00000	28.22316			0.00	0	4,168,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.97500	100.00000	18.84998			0.00	0	13,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.23725	100.00000	14.13290			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.66949	100.00000	31.43988			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.13354	100.00000	16.02724			0.00	0	11,771,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.67912	8.00000	61.63969			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28583	100.00000	0.28376			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.76047	8.00000	59.72185			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.85672	100.00000	18.68065			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.34724	100.00000	12.26589			0.00	0	5,684,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.03571	100.00000	12.94935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	12.33662	100.00000	12.25489			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.41350	100.00000	14.31853			306,600,000,000.00	3,066,000	26,533,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.88785	100.00000	13.78716			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.23571	12.05000	100.17137			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	64.76718	100.00000	64.29763			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.50734	100.00000	30.28374			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.50614	100.00000	24.32653			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	90.86420	100.00000	90.19608			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.61249	100.00000	9.52273			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	84.74639	100.00000	84.17379			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	59.36364	100.00000	58.93325			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.19243	100.00000	31.95903			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.47287	100.00000	57.05620			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.47287	100.00000	57.05620			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	57.47287	100.00000	57.05620			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	42.35609	100.00000	42.04900			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	57.49843	100.00000	57.08156			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	57.24292	100.00000	56.82791			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	57.03852	100.00000	56.62499			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	61.53898	100.00000	61.09282			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	20.09170	100.00000	19.94602			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	55.98713	100.00000	55.58123			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	19.94233	100.00000	19.79775			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	39.31202	100.00000	39.02700			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	39.06561	100.00000	38.78238			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	20.73182	100.00000	20.58150			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	42.49776	100.00000	42.18965			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	42.24850	100.00000	41.94219			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	43.02121	100.00000	42.70931			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	57.54953	100.00000	57.13229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141 On	20/06/2013	Spot Bond			100.00000	57.37067	100.00000	56.95474			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.55843	100.00000	39.27163			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.57505	100.00000	50.24181			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.96326	13.64000	102.85196			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.95326	100.00000	46.64388			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.41217	100.00000	44.09019			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.33181	100.00000	89.68350			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.90513	100.00000	29.68831			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.72007	100.00000	40.42485			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.72007	100.00000	40.42485			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.11243	100.00000	66.47074			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.37862	100.00000	18.24537			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	92.48920	100.00000	91.80913			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.57957	100.00000	13.48112			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.39155	100.00000	13.29446			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167 On	30/04/2014	Spot Bond			100.00000	36.86319	100.00000	36.59593			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.47567	100.00000	13.37797			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.86788	100.00000	36.60059			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.06578	100.00000	89.41937			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	55.76398	100.00000	55.35969			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	56.10314	100.00000	55.69640			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	55.88368	100.00000	55.47852			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	55.88368	100.00000	55.47852			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.15713	100.00000	31.92144			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.00919	100.00000	10.92937			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66700	100.00000	66.66698			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66700	100.00000	66.66698			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.54161	100.00000	13.44344			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.35171	100.00000	10.28350			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.54161	100.00000	13.44344			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.54154	100.00000	10.46511			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187 On	15/06/2014	Spot Bond			100.00000	34.20280	100.00000	33.95482			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.69802	100.00000	35.43921			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	94.41784	100.00000	93.72359			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.03703	2.76000	101.01421			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.14564	100.00000	13.05032			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.40817	2.76000	106.34232			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.92615	8.25000	102.85870			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.71057	100.00000	35.45166			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.54161	100.00000	13.44344			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.54161	100.00000	13.44344			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.48790	100.00000	4.45656			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.91614	2.40000	110.85084			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.76071	100.00000	13.66094			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	57.03691	100.00000	56.62339			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	57.34512	100.00000	56.92937			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	58.07588	100.00000	57.65482			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.71276	100.00000	41.41033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213 On	12/10/2014	Spot Bond			100.00000	16.65425	100.00000	16.53218			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.65425	100.00000	16.53218			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.91012	8.52000	101.84045			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.54458	100.00000	22.39565			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.45083	100.00000	22.28627			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.73984	100.00000	2.71976			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.73984	100.00000	2.71976			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.86713	8.64500	101.79649			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.86713	8.64500	101.79649			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	35.29174	100.00000	35.03588			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.96705	100.00000	36.69904			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.81526	100.00000	11.73699			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.54666	100.00000	10.47019			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.42694	100.00000	11.34409			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	57.70614	100.00000	57.28778			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	57.72688	100.00000	57.30836			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	16.54643	100.00000	18.09816			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	16.54643	100.00000	18.09816			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.00000	37.72628	100.00000	37.50265			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	60.38083	100.00000	59.94307			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.44972	100.00000	61.99201			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.44972	100.00000	61.99201			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.10827	100.00000	15.01871			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.65082	100.00000	1.63885		1,800,000,000,000.00		18,000,000	6,000,000.00
CLN238 On	15/02/2013	Spot Bond			100.00000	58.50666	100.00000	58.08248			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.54537	100.00000	10.48287			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.60384	100.00000	9.53421			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.47316	9.35000	103.39526			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.47316	9.35000	103.39526			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.58057	100.00000	9.51111			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.58057	100.00000	9.51111			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.78479	100.00000	15.67036			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250 On	26/03/2015	Spot Bond				100.00000	15.39802	100.00000	15.28639			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond				100.00000	15.39802	100.00000	15.28639			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond				100.00000	15.39802	100.00000	15.28639			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond				100.00000	15.39802	100.00000	15.28639			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond				100.00000	15.39802	100.00000	15.28639			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond				100.00000	15.56783	100.00000	15.45497			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond				100.00000	9.01939	100.00000	8.95400			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond				100.00000	9.01939	100.00000	8.95400			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond				100.00000	9.01939	100.00000	8.95400			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond				100.00000	9.01939	100.00000	8.95400			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond				100.00000	9.01939	100.00000	8.95400			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond				100.00000	9.07025	100.00000	9.00449			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond				9.65000	102.72552	9.65000	102.64662			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond				100.00000	29.70651	100.00000	29.49114			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond				100.00000	15.22597	100.00000	15.11559			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond				100.00000	54.40115	100.00000	53.89320			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond				100.00000	27.68980	100.00000	27.48905			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond				100.00000	27.68980	100.00000	27.48905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017	Spot Bond			100.00000	1.92066	100.00000	1.90273			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.95257	100.00000	10.87317			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.50067	100.00000	12.41005			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	9.19805	100.00000	9.13137			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	9.14645	100.00000	9.08013			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	9.19805	100.00000	9.13137			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	1.79297	100.00000	1.77623			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	13.06892	100.00000	12.94689			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	1.77623	100.00000	1.75965			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.17741	100.00000	9.11087			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	18.71076	100.00000	18.57510			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	11.08627	100.00000	10.98276			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	17.08089	100.00000	16.92140			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	9.00155	100.00000	8.91750			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	5.82996	100.00000	5.76965			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	21.26867	100.00000	21.12700			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.26867	100.00000	21.12700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	57.49948	100.00000	57.11855			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	58.58878	100.00000	58.16402			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	58.56242	100.00000	58.13783			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	91.53679	100.00000	90.89780			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	86.87353	100.00000	86.26398			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.54922	100.00000	58.12475			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.41791	100.00000	60.01981			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.54506	100.00000	64.07199			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.54506	100.00000	64.07199			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.83751	100.00000	8.77274			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	57.37643	100.00000	56.99632			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	57.38941	100.00000	57.00921			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	58.56242	100.00000	58.13783			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	58.56242	100.00000	58.13783			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.07300	100.00000	13.97097			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	59.53654	100.00000	59.14212			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.73804	100.00000	9.67353			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00175	100.00000	0.00174			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00195	100.00000	0.00194			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	85.03334	100.00000	84.45487			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	85.07222	100.00000	84.49350			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	85.05556	100.00000	84.47695			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	117.83879	100.00000	116.99102			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	85.09167	100.00000	84.51281			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.28475	100.00000	10.22649			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.28475	100.00000	10.22649			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.46669	100.00000	10.38997			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.46669	100.00000	10.38997			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.64901	100.00000	10.57181			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.08604	100.00000	10.01292			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.40447	100.00000	9.33628			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.50767	100.00000	9.43874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	18.32517	100.00000	18.20442			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	58.71192	100.00000	58.32295			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.46043	100.00000	10.39112			0.00	0	68,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.17260	100.00000	13.08533			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	17.13683	100.00000	17.02330			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.75315	100.00000	13.66253			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.37825	100.00000	72.96140			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.24282	5.86800	102.19492			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.79545	7.17500	100.73704			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.58413			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.41928	100.00000	9.35099			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	61.61059	100.00000	61.20131			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	96.90985	100.00000	96.16630			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	59.11310	100.00000	58.72041			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG34On	05/07/2012	Spot Bond			100.00000	68.56670	100.00000	68.56668			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	84.17301	100.00000	83.61061			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	83.44701	100.00000	82.89315			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.01516	100,000.00000	0.01237		500,000,000,000,000.00	25,000,000	25,000,000	25,000,000.00
DRD04 On	03/07/2015	Spot Bond			100.00000	9.01440	100.00000	8.89600		2,500,000,000,000,000.00	25,000,000	25,000,000	25,000,000.00
DV13 On	25/08/2013	Spot Bond			100.00000	49.58934	100.00000	49.25902			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	19.31693	100.00000	19.18895		5,680,000,000,000,000.00	56,800,000	56,800,000	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	13.48200	100.00000	13.39219		54,000,000.00	540	540	77,776,540.00
DV23 On	27/02/2023	Spot Bond			100.00000	13.46494	100.00000	13.37524		55,500,000.00	555	555	133,933,555.00
DVF12 On	13/10/2012	Spot Bond			100.00000	98.91304	100.00000	98.11321			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	19.36363	100.00000	19.23465		40,000,000,000,000.00	400,000	400,000	16,100,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	15.12905	100.00000	14.99997			0.00	0	69,000,000.00
EGL01 On	31/07/2012	Spot Bond			100.00000	97.44529	100.00000	96.69571			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	13.68269	100.00000	13.58669			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond			2.55000	102.22383	2.55000	102.16242			0.00	0	18,000,000.00
EMM01 On	28/07/2020	Spot Bond			100.00000	15.31403	100.00000	15.21202			0.00	0	0.00
EMM02 On	11/03/2021	Spot Bond			100.00000	14.04356	100.00000	13.95103			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	117.26632	8.00000	117.19136			0.00	0	4,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.71302	100.00000	13.61361			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	68.69003	100.00000	68.69001			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	101.09617	100.00000	100.28740			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	87.22738	100.00000	86.62442			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	87.21680	100.00000	86.61391			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.44355	100.00000	24.27292			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.93064	100.00000	20.79273			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.17283	100.00000	16.05559			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.95596	100.00000	1.93750			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	92.15823	100.00000	91.48390			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.23779	100.00000	23.06932			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.42949	100.00000	91.75317			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.59784	100.00000	22.43401			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.54250	100.00000	91.86536			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.38548	100.00000	23.21594			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	42.34731	100.00000	42.04029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.05634	100.00000	21.89643			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.88180	100.00000	13.78115			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	42.37024	100.00000	42.06306			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.58834	100.00000	17.47245			40,000,000,000.00	400,000	6,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.99616	9.25000	101.92059			18,505,614,750.00	2,000,607	626,200,607.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.55060	10.00000	104.46654			7,300,000.00	730	264,310,730.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.08311	7.85000	102.01870			7,732,250.00	985	44,300,985.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.34802	7.50000	102.28661			240,006,525,000.00	32,000,870	718,750,870.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	86.39802	100.00000	85.80625			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.06309	100.00000	11.97563			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.73879	100.00000	11.65369			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	43.07181	100.00000	42.75953			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	43.26387	100.00000	42.95021			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.24648	8.37500	101.17809			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	44.22420	100.00000	43.90358			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.09522	100.00000	26.91669			0.00	0	5,789,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.33513	100.00000	9.27328			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	94.61443	100.00000	93.90126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	87.52389	100.00000	86.91325			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.29611	100.00000	10.22146			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.20785	100.00000	8.14835			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.73213	100.00000	1.71944			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.95881	100.00000	12.87296			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.34449	100.00000	9.27674			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	35.64264	100.00000	35.39384			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	49.06297	100.00000	52.69220			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.37227	100.00000	4.34143			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.24516	100.00000	3.22366			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.70350	100.00000	3.67896			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29739	100.00000	0.29570			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01979	100.00000	0.01967			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.01824	100.00000	0.01813			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	30.41011	100.00000	30.20864			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	65.36564	100.00000	64.88656			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.73720	100.00000	33.53722			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	29.42717	100.00000	29.25274			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04427	100.00000	0.04395			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.90097	100.00000	10.82193			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	60.77519	100.00000	60.33458			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.98135	100.00000	13.87999			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	91.96744	100.00000	91.29452			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.55928	100.00000	9.48997			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.40557	100.00000	10.33013			0.00	0	15,000,000.00
FRC114	On	20/06/2014			100.00000	30.23615	100.00000	30.01694			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.34910	100.00000	1.33496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On	20/06/2017	Spot Bond			100.00000	1.37960	100.00000	1.36345			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	13.82796	100.00000	13.72770			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC119	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC120	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC121	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC122	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	1.50912	100.00000	1.49818			0.00	0	0.00
FRC124	On	20/06/2017	Spot Bond			100.00000	1.61619	100.00000	1.60024			0.00	0	0.00
FRC125	On	20/09/2017	Spot Bond			100.00000	0.87609	100.00000	0.86096			0.00	0	0.00
FRC126	On	20/09/2017	Spot Bond			100.00000	1.01735	100.00000	100.00000			0.00	0	0.00
FRC127	On	20/09/2017	Spot Bond			100.00000	1.01735	100.00000	100.00000			0.00	0	0.00
FRC128	On	20/09/2017	Spot Bond			100.00000	1.01735	100.00000	100.00000			0.00	0	0.00
FRC129	On	20/09/2017	Spot Bond			100.00000	1.01735	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	30.90984	100.00000	30.70506			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	24.89908	100.00000	24.71659			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	17.08349	100.00000	16.95964			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	14.06943	100.00000	13.96742			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	46.11528	100.00000	45.77729			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.35169	6.90500	100.29599			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.44020	100.00000	9.37177			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	65.35191	100.00000	64.98066			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.81344	100.00000	44.48499			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.87761	100.00000	27.67550			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.10044	100.00000	1.09237			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.57788	5.87500	102.52894			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.11987	100.00000	11.03924			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.21198	100.00000	11.13070			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.46816	100.00000	6.42508			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.77201	100.00000	21.64866			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.92559	100.00000	5.88611			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.12235	100.00000	7.07490			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	85.05833	100.00000	84.47971			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.06181	100.00000	10.99914			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	85.19284	100.00000	84.61720			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	1.10044	100.00000	1.09237			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.47661	100.00000	16.35715			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.67091	100.00000	16.55005			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.02445	100.00000	14.91553			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.75367	4.73000	104.67226			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.59546	100.00000	85.01712			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.22898	100.00000	15.11857			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.93251	100.00000	9.86050			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.05845	100.00000	10.97827			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.25419	100.00000	24.07835			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.57336	100.00000	12.48220			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.18439	100.00000	12.09605			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	84.79229	100.00000	84.21937			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.78186	100.00000	84.20901			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.56550	100.00000	58.21834			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.57139	100.00000	58.22419			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	58.59494	100.00000	58.24762			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	56.91076	100.00000	56.49816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	10.67454	100.00000	10.61127			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.99698	100.00000	14.90809			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.66331	100.00000	10.60010			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.92873	100.00000	18.81652			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.56453	100.00000	15.47227			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.59958			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.50010	100.00000	43.18472			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.63592	100.00000	46.29781			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.60318	100.00000	43.28704			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.74692	100.00000	46.40801			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.85689	100.00000	43.53893			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.93618	100.00000	43.61764			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.76870	100.00000	44.44412			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.79151	100.00000	45.45952			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.43374	100.00000	46.09710			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.70030	100.00000	19.56278			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.96333	100.00000	40.66634		29,600,000,000,000.00	296,000,000	150,000,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.52639	100.00000	24.34662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	15.96110	100.00000	8.72442			0.00	0	500,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.87772	100.00000	12.78334			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.63902	100.00000	1.55276			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.57442	100.00000	8.51225			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.27896	100.00000	0.27636			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.96947	100.00000	3.94303			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.77139	100.00000	8.70710			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.26701	100.00000	4.23692			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	76.47250	100.00000	99.18478			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	76.47250	100.00000	99.18478			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.74657	100.00000	2.72644			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.19848	100.00000	97.42729			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.53129	100.00000	9.98196			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	95.78947	100.00000	95.03916			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.64373	100.00000	38.36357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	39.19535	100.00000	38.91118			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.82055	2.00000	103.76259			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	52.32995	100.00000	51.95055			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.42686	100.00000	56.01776			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.07438	100.00000	55.55081			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89251	100.00000	0.88202			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.74322	100.00000	1.72694			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.34808	100.00000	53.84063			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.67253	100.00000	53.17139			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00275	100.00000	0.00271			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.77382	100.00000	9.68257			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.66855	100.00000	1.65297			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.66189	100.00000	28.38836			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.16010	100.00000	16.99988			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.36599	100.00000	27.18567			0.00	0	2,557,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.69053	100.00000	21.54762			0.00	0	144,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.88082	9.00000	98.80124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	104.56339	8.00000	104.48839			0.00	0	21,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.53866	100.00000	13.44897			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.88746	9.00000	100.83885			0.00	0	4,571,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.46717	100.00000	11.39120			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.94827	100.00000	12.86202			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.67928	100.00000	9.61516			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.44537	100.00000	2.42764			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.52315	100.00000	11.41318			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.27902	9.48500	102.20136			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	66.64605	100.00000	66.20211			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	67.88176	100.00000	67.49613			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	88.84715	100.00000	88.21555			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	88.86167	100.00000	88.22996			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	88.95460	100.00000	88.32221			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.00000	91.58848	100.00000	90.91995			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
GRD171On	12/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
GRD172On	18/07/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
GRD173On	06/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
GRD174On	02/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.02377	100.00000	6.97229			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	8.80611	100.00000	8.74156			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	91.50956	100.00000	90.84161			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	91.64485	100.00000	90.97591			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	91.70123	100.00000	91.03188			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012	Spot Bond			100.00000	91.90417	100.00000	91.23334			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.12960	100.00000	20.97641			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.70652	100.00000	11.62164			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.77158	100.00000	6.72195			0.00	0	780,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.73770	100.00000	9.66710			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.32430	100.00000	10.24863		440,000,000,000.00	4,400,000	2,200,000.00	
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.06881	100.00000	9.99581			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	99.30596	100.00000	98.51782			0.00	0	0.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	99.30596	100.00000	98.51782			0.00	0	0.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	102.40927	100.00000	101.59649			0.00	0	0.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	107.34893	100.00000	106.49696			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	45.73272	100.00000	45.39753			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.03927	100.00000	14.92904			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.77979	100.00000	16.65681			0.00	0	0.00
HMS1C2	On	19/07/2012	Spot Bond			100.00000	99.38382	100.00000	98.59507			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	45.93773	100.00000	45.60104			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.44270	100.00000	15.32952			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.18322	100.00000	17.05728			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2012	Spot Bond				100.00000	99.48440	100.00000	98.69484			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	46.30675	100.00000	45.96735			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.96140	100.00000	15.84441			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.70193	100.00000	17.57218			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	99.84128	100.00000	99.04890			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	46.79879	100.00000	46.45577			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.59536	100.00000	16.47373			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	100.27929	100.00000	99.48342			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	100.92818	100.00000	100.12716			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.05630	100.00000	13.96268			0.00	0	30,004,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.91315	100.00000	5.87398			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.90813	100.00000	5.86899			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.21135	100.00000	13.12335			0.00	0	29,759,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.21135	100.00000	13.12335			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.25031	2.00000	100.10005			400,000,000,000.00	200,000,000	100,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.27327	2.25000	100.10922			4,135,500,000,000.00	838,000,000	400,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.53677	2.50000	100.48355			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.55088	100.00000	15.46254			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	93.83427	100.00000	93.13402			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	86.14055	100.00000	85.55055			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	87.29813	100.00000	86.69190			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.68348	100.00000	23.52744			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	58.38794	100.00000	57.96463			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.58376	100.00000	16.46354		440,000,000,000.00	4,400,000	4,200,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	15.72720	100.00000	15.61318			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	56.12536	100.00000	55.71845			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.95259	100.00000	39.66293			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.96227	100.00000	27.75954			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.57311	100.00000	34.34531			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.83905	100.00000	16.72809			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.79549	100.00000	13.70459			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.61919	100.00000	31.40971			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.88098	100.00000	31.64732			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.22597	100.00000	15.11559		416,000,000,000.00	4,160,000	3,000,000.00	
IBL26	On	18/08/2014	Spot Bond			1.75000	106.22120	1.75000	106.16407			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.21179	8.27000	103.14288			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	15.79013	100.00000	15.67565			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.64914	100.00000	2.62994			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.79532	100.00000	4.76337			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.96947	100.00000	3.94303			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.23590	100.00000	16.08430			0.00	0	3,000,000.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.79265	100.00000	9.70122			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.32352	8.76500	102.25160			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.16837	100.00000	17.00808			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.37642	100.00000	10.27954		660,000,000,000.00	6,600,000	3,300,000.00	
IC02	On	09/05/2013	Spot Bond			100.00000	56.55820	100.00000	56.18554			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.96262	100.00000	15.85686			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.96262	100.00000	15.85686			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.19451	5.00000	102.15292			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.86128	100.00000	19.72970			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.67463	100.00000	20.52473			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.67463	100.00000	20.52473			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.95296	100.00000	9.86003			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.74886	100.00000	7.69268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	21.81947	100.00000	21.67571			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.69247	100.00000	55.32550			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.51021	100.00000	14.40501			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		20,700,000,000,000.00	207,000,000	207,000,000.00	
IND241	On	09/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.31842	100.00000	61.86661			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.17175	100.00000	14.06901			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.49842	100.00000	15.38605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			100.00000	14.44821	100.00000	14.34346			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	76.69707	100.00000	76.24324			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.98131	100.00000	85.38283			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.24445			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.91178	100.00000	8.84717			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.78146	100.00000	23.60904			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.75438	100.00000	9.68366			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	86.75486	100.00000	86.15240			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	85.53027	100.00000	84.94445			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	79.64602	100.00000	78.94737			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.06445	6.50000	100.02928			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	54.12927	100.00000	53.62386			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	63.94065	100.00000	62.94514			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	82.14286	100.00000	81.41593			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	80.93842	100.00000	80.23256			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.31444	100.00000	81.59867			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.48635	100.00000	11.36894			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	95.89821	100.00000	95.16616			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.44788	100.00000	63.98063			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	44.03032	100.00000	43.71110			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	44.03032	100.00000	43.71110			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	46.31822	100.00000	45.97874			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.49814	100.00000	33.25529			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	97.18362	100.00000	96.43413			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.10673	100.00000	21.94646			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.09728	100.00000	22.92982			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.58120	100.00000	41.27974			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.60175	100.00000	18.42154			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.58557	100.00000	12.50450			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.08409	100.00000	10.05486			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	102.06818	8.80000	101.99617			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.81417	100.00000	33.59137			0.00	0	85,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.00804	100.00000	12.91373			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.58070	100.00000	13.49121			0.00	0	13,649,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.43442	100.00000	23.26451			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.91033	100.00000	16.78773			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.10460	100.00000	18.97804			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.52524	100.00000	9.45618			0.00	0	20,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02812	100.00000	0.02792			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.20779	2.75000	101.18502			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.05778	2.60000	102.99509			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.58533	100.00000	9.49583			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	62.92147	100.00000	62.50462			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.82383	100.00000	55.41910			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.80157	100.00000	16.69087			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.68487	100.00000	11.60015			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.69387	2.60000	101.62227			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.36034	100.00000	54.95898			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.82459	100.00000	8.76061			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.95980	100.00000	24.77686			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.86229	100.00000	66.37754			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.46904	100.00000	65.98715			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013			100.00000	72.83721	100.00000	72.35203			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	68.67061	100.00000	68.22057			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	69.56112	100.00000	69.09776			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	60.22941	100.00000	59.83040			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	98.87027	100.00000	98.10973			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.75196	100.00000	15.64817			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	45.18600	100.00000	44.85482			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.42632	100.00000	15.31449		25,400,000,000,000.00	254,000,000	247,000,000.00	
LGL1	On	12/09/2012			100.00000	88.67377	100.00000	88.05941		20,000,000,000.00	200,000	5,800,000.00	
MAQ007	On	27/01/2013			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	65.63716	100.00000	65.15607			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	31.17557	100.00000	30.94708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021 On	18/08/2012	Spot Bond			100.00000	91.96948	100.00000	91.29324			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.96633	100.00000	56.55332			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.33341	100.00000	23.16424			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.31599	100.00000	22.29839			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.22485	100.00000	16.07170		400,000,000,000.00	0.00	4,000,000	135,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	65.06071	100.00000	64.58386			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	65.27852	100.00000	64.80007			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.08467	100.00000	31.84951			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.91304	100.00000	98.11320			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.58637	100.00000	89.93310			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.59771	100.00000	31.36612			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	61.92778	100.00000	61.47880			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.98195	100.00000	29.76458			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.98724	100.00000	30.76013			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.43481	100.00000	14.33015			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.18573	100.00000	17.06114			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.66655	100.00000	3.63996			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.95153	100.00000	8.88663			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.81660	8.00000	101.75115			0.00	0	44,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.18005	100.00000	85.58842			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.34519	100.00000	21.19044			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.25389	100.00000	16.14620			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.25389	100.00000	16.14620			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.21064	100.00000	3.18937			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51837	100.00000	0.51496			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00118	100.00000	0.00118			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.20709	8.59000	102.13666			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.09928	9.34000	100.02481			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.10623	10.01000	100.02654			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.35849	100.00000	22.21036			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.24857	100.00000	12.15977			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.49984	100.00000	7.44547			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.87884	100.00000	10.79998			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.89079	100.00000	17.77291			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.54181	100.00000	18.36868			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.92034	8.78500	100.84925			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	56.27965	100.00000	55.87162		1,800,000,000,000.00	18,000,000	9,000,000.00	
MQB02	On	31/05/2017	Spot Bond			8.00000	100.83935	8.00000	100.77454			0.00	0	9,805,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.73226	100.00000	32.51422			0.00	0	2,853,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.80226	100.00000	21.65704			0.00	0	11,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.60485	100.00000	16.49424			0.00	0	3,570,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	41.19248	100.00000	40.91959			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07260	100.00000	0.07208			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07260	100.00000	0.07208			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.90681	100.00000	6.85673			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.99266	100.00000	6.94197			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.07852	100.00000	7.02720			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.14720	100.00000	7.09539			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.26168	100.00000	7.20903			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.31892	100.00000	7.26585			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.38760	100.00000	7.33404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	7.55932	100.00000	7.50451			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.67379	100.00000	7.61815			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.79972	100.00000	7.74317			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.91419	100.00000	7.85681			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.97143	100.00000	7.91364			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.65828	100.00000	8.59551			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.45961	100.00000	9.39102			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07260	100.00000	0.07208			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07260	100.00000	0.07208			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.78506	100.00000	31.55210			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	16.05280	100.00000	15.93515		400,000,000,000.00	4,000,000	2,000,000.00	
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.69747	100.00000	9.62716			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.62302	100.00000	1.61126			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	87.50312	100.00000	86.89264			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.38295	100.00000	20.24863			0.00	0	12,079,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.63508	100.00000	13.53623			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.16798	100.00000	15.06804			0.00	0	6,173,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01979	100.00000	0.01967			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.65201	100.00000	66.16348			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.07098	100.00000	20.93139			0.00	0	9,440,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.64990	100.00000	18.51320			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.53990	100.00000	9.46998			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.52849	100.00000	33.30758			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.20277	100.00000	27.00555			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.36191	100.00000	16.25411			0.00	0	9,466,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.53318	100.00000	10.45682			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	66.90674	100.00000	66.43729			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	65.36354	100.00000	64.88447			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	59.32712	100.00000	58.89700			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	96.97874	100.00000	96.23083			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.74132	100.00000	22.61248			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.83639	100.00000	37.62203			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.68970	100.00000	21.56682			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.56951	100.00000	20.45297			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	17.30343	100.00000	17.17798			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	58.41920	100.00000	57.99566			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50 On	25/03/2013	Spot Bond			100.00000	56.61601	100.00000	56.20555			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.44361	100.00000	56.03439			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.44361	100.00000	56.03439			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.44361	100.00000	56.03439			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.16495	100.00000	16.04775			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.64021	100.00000	17.50518			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.29187	100.00000	17.16512			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.86178	100.00000	16.73953			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.51638	100.00000	9.46247			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.27587	100.00000	13.17961			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.37329	100.00000	9.32019			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.61288	100.00000	12.52043			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.36663	100.00000	13.26866			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.54145	100.00000	12.44952			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.78728	100.00000	2.76685			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	85.24675	100.00000	84.86159			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.78178	100.00000	6.74326			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	36.10644	100.00000	35.84467			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On	17/03/2014			Spot Bond	100.00000	28.54178	100.00000	28.37259		0.00	0	0.00
NCLN72	On	17/03/2014			Spot Bond	100.00000	28.44952	100.00000	28.28088		0.00	0	0.00
NCLN73	On	03/07/2015			Spot Bond	100.00000	8.97693	100.00000	8.85773	20,000,000,000,000.00	200,000,000	200,000,000.00	
NED10	On	15/08/2012			Spot Bond	100.00000	92.61951	100.00000	91.93344		0.00	0	0.00
NED11	On	17/09/2015			Spot Bond	100.00000	20.28121	100.00000	20.14758	4,000,000,000.00	40,000	60,000.00	
NED12A	On	14/12/2012			Spot Bond	100.00000	85.92905	100.00000	85.34050		0.00	0	0.00
NED12B	On	14/12/2012			Spot Bond	100.00000	73.41176	100.00000	72.99306		0.00	0	0.00
NED6	On	20/09/2013			Spot Bond	100.00000	46.68365	100.00000	46.37604		0.00	0	760,000.00
NED8	On	08/02/2014			Spot Bond	100.00000	37.73443	100.00000	37.48307		0.00	0	4,844,000.00
NED9	On	06/07/2017			Spot Bond	100.00000	7.47789	100.00000	7.42367		0.00	0	0.00
NEDH1A	On	20/11/2018			Spot Bond	100.00000	17.29035	100.00000	17.17643		0.00	0	0.00
NEDH1B	On	20/11/2018			Spot Bond	100.00000	12.03870	100.00000	11.95142		0.00	0	0.00
NET41	On	16/02/2013			Spot Bond	100.00000	65.60060	100.00000	65.22793		0.00	0	0.00
NET43	On	13/07/2012			Spot Bond	100.00000	98.91599	100.00000	98.11828		0.00	0	0.00
NET44	On	16/08/2012			Spot Bond	100.00000	90.57072	100.00000	89.90148		0.00	0	0.00
NILB10	On	08/12/2016			Spot Bond	100.00000	8.68808	100.00000	8.62712		0.00	0	0.00
NMP20N	On	24/07/2020			Spot Bond	100.00000	13.69754	100.00000	13.60630		0.00	0	0.00
NQ1A10	On	22/05/2020			Spot Bond	100.00000	11.82307	100.00000	11.73736		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.88661	6.82500	100.83097			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.85556	6.58500	100.80187		658,500,000,000.00	100,000,000	50,000,000.00	
NQ1A14 On	22/05/2013	Spot Bond			100.00000	57.52170	100.00000	57.10467			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	10.07410	100.00000	9.98004			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.04755	100.00000	11.96019			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.89955	6.92500	100.84310			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	57.52170	100.00000	57.10467			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	10.07410	100.00000	9.98004			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.27202	100.00000	12.18304			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.95129	7.32500	100.89157			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	57.52170	100.00000	57.10467			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	10.07410	100.00000	9.98004			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	90.82208	100.00000	90.16554			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	61.37319	100.00000	60.92823			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	90.95607	100.00000	90.29855			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	61.59248	100.00000	61.14594			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	91.02306	100.00000	90.36506			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	61.86661	100.00000	61.41807			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4On	22/05/2013	Spot Bond			100.00000	62.22297	100.00000	61.77186			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.01608	100.00000	9.94345			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.06631	8.21500	100.99934			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	48.18163	100.00000	47.84528			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.58111	100.00000	33.35985		12,200,000,000,000.00	122,000,000	122,000,000	122,000,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.84718	100.00000	13.75545			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.31366	100.00000	14.21934			0.00	0	1,112,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.71568	100.00000	6.66856			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.35575	100.00000	13.26728			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.03811	100.00000	66.24004			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.77025	100.00000	32.26946			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.64033	100.00000	32.09681			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.51149	100.00000	2.49328			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	10.17948	100.00000	10.10568			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.63182	100.00000	13.53190			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.68959	100.00000	13.58925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.72425	100.00000	13.62367			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.55622	100.00000	14.44953			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.48061	100.00000	15.36715			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	21.25809	100.00000	21.10228			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.75252	100.00000	16.64153		172,400,400,000.00	1,724,004	89,929,004.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	96.85390	100.00000	96.10887			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	65.22858	100.00000	64.75568			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	32.41470	100.00000	32.17969			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	65.14185	100.00000	64.66956			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	32.18056	100.00000	31.94726			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.49265	100.00000	13.39483			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	96.63043	100.00000	95.89280			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.01967	100.00000	96.27905			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.03128	100.00000	10.96878			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	77.65777	100.00000	77.65775			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	16.55293	100.00000	16.43292			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.84879	100.00000	3.82089			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	52.72019	100.00000	52.22256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM03	On	27/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	92.05962	100.00000	91.38765			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.94552	100.00000	27.74291			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	73.14628	100.00000	72.72988			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	85.70032	100.00000	85.11467			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	57.42152	100.00000	57.00521			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	57.57669	100.00000	57.15926			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	39.56720	100.00000	39.28033			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	85.74253	100.00000	85.15658			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	28.08792	100.00000	27.88428			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	73.30475	100.00000	72.88745			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.83532	100.00000	57.41601			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.63846	100.00000	39.35107			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	85.81638	100.00000	85.22993			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	28.40623	100.00000	28.20029			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	58.30084	100.00000	57.87816			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	86.00629	100.00000	85.41854			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	28.75804	100.00000	28.54955			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	58.71464	100.00000	58.28896			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	30.21805	100.00000	29.99898			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	82.54263	100.00000	81.99479			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	82.56296	100.00000	82.01497			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	82.64425	100.00000	82.09572			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	69.99337	100.00000	69.99335			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.00426	100.00000	16.89222			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00183	100.00000	0.00182			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			5.93000	125.91088	5.95000	125.78586		155,627,141,390,620.00	244,037,334	21,325,076,221.00	
R158P	On	15/09/2015			100.00000	7.55745	100.00000	7.50765			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.35887	100.00000	3.33673			0.00	0	0.00
R179	On	01/08/2013			100.00000	52.25278	100.00000	51.90471			0.00	0	0.00
R186	On	21/12/2026			7.81500	123.51722	7.85000	123.09241		107,055,920,998,200.00	698,774,280	13,230,494,743.00	
R187P	On	21/12/2026			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013			219.14224	76.78223	219.06844	75.84545		331,839,424,053,600.00	514,265,000	1,806,142,693.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.06000	255.27801	2.07500	254.79218			214,812,680,000.00	104,278,000	60,026,287.00
R201	On	21/12/2014	Spot Bond			5.03000	108.90326	5.05000	108.81078			13,240,481,092,120.00	632,302,404	2,684,260,335.00
R202	On	07/12/2033	Spot Bond			2.40000	188.19408	2.38000	188.67226			9,193,429,056,000.00	830,595,440	1,423,100,455.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.13338	8.00000	98.96688			16,192,000,000,000.00	024,000,000	953,184,516.00
R203	On	15/09/2017	Spot Bond			6.43500	110.48034	6.46000	110.30925			33,561,529,855,425.00	215,466,955	6,401,461,599.00
R204	On	21/12/2018	Spot Bond			6.74000	106.89212	6.76000	106.72666			17,961,142,724,540.00	664,857,971	3,597,311,602.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.68200	8.75000	100.47691			4,742,500,000,000.00	542,000,000	828,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	25.91722	100.00000	25.72932			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.10000	103.33809	5.12000	103.26556			32,081,663,301,600.00	290,522,216	2,427,926,963.00
R207	On	15/01/2020	Spot Bond			6.96500	101.52863	7.00500	101.23814			33,868,893,972,900.00	862,727,060	5,937,411,360.00
R208	On	31/03/2021	Spot Bond			7.10000	99.58165	7.13000	99.33479			21,805,850,902,600.00	071,246,606	10,195,309,364.00
R209	On	31/03/2036	Spot Bond			8.38000	79.89841	8.41000	79.59154			26,073,073,823,500.00	,111,345,325	9,194,908,325.00
R210	On	31/03/2028	Spot Bond			2.39000	142.21299	2.40000	141.94717			1,404,234,940,000.00	587,546,000	199,512,392.00
R211	On	31/01/2017	Spot Bond			0.70000	121.31098	0.70000	121.25617			990,464,045,200.00	414,948,636	1,682,490,929.00
R212	On	31/01/2022	Spot Bond			2.03000	119.13211	2.03000	119.06532			54,943,980,000.00	27,066,000	1,588,874,500.00
R213	On	28/02/2031	Spot Bond			8.24500	90.73088	8.27500	90.41351			11,390,153,373,745.00	381,461,901	3,166,289,901.00
R214	On	28/02/2041	Spot Bond			6.50000	102.30827	6.50000	102.25522			7,540,011,245,000.00	160,001,730	5,819,950,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	84.29561	100.00000	83.71560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	57.38938	100.00000	57.01124			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.25959	100.00000	38.00749			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.50639	100.00000	25.33833			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.00426	100.00000	16.89222			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.33617	100.00000	11.26148			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.55745	100.00000	7.50765			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.03830	100.00000	5.00510			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.35887	100.00000	3.33673			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	46.25279	100.00000	45.94637			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.83519	100.00000	30.63091			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.55680	100.00000	20.42061			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.70453	100.00000	13.61374			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.13635	100.00000	9.07583			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.09090	100.00000	6.05055			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.06060	100.00000	4.03370			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.70707	100.00000	2.68913			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.80471	100.00000	1.79276			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.20314	100.00000	1.19517			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.80209	100.00000	0.79678			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53473	100.00000	0.53119			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35649	100.00000	0.35412			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23766	100.00000	0.23608			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15844	100.00000	0.15739			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10563	100.00000	0.10493			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07042	100.00000	0.06995			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04694	100.00000	0.04663			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03130	100.00000	0.03109			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02086	100.00000	0.02073			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01391	100.00000	0.01382			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00927	100.00000	0.00921			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00618	100.00000	0.00614			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00412	100.00000	0.00409			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00275	100.00000	0.00273			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00183	100.00000	0.00182			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00122	100.00000	0.00121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.82339	100.00000	30.59992			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.36178	100.00000	40.06595			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.77364	100.00000	2.75331			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.98004	100.00000	9.88685			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	88.14807	100.00000	87.52877			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.10046	100.00000	86.49700			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.00925	100.00000	53.50496			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	53.78827	100.00000	53.27494			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.77951	100.00000	8.71586			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	88.60289	100.00000	87.98038			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	85.57130	100.00000	84.99050			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	97.58713	100.00000	96.80851			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.41101	100.00000	16.29073			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.29383	5.87500	102.24584			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	93.68940	100.00000	92.99369			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	22.88502	100.00000	22.71910			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	61.46947	100.00000	61.02382			0.00	0	0.00
RP002	On	28/02/2013			100.00000	61.81814	100.00000	61.36996			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.42258	100.00000	25.23827			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.62532	100.00000	13.54456			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28653	100.00000	0.28445			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.16952	100.00000	4.13929			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.16952	100.00000	4.13929			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	30.24056	100.00000	30.02131			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.21076	100.00000	23.07318			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	14.96965	100.00000	14.86112			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	102.43523	5.25000	102.39149			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.41584	100.00000	0.41286			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	99.72603	100.00000	98.91304			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.26275	100.00000	2.80786			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	62.01197	100.00000	61.64036			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.44574	100.00000	99.67308			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.94973	100.00000	11.87057			0.00	0	5,054,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.16574	100.00000	7.12504			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.38142	100.00000	90.71602			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.54156	100.00000	14.44573			1,000,000,000,000.00	10,000,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.01456	100.00000	10.93471			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.14840	8.00000	108.07889			1,040,000,000,000.00	130,000,000	25,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.19795	100.00000	9.13053			600,000,000,000.00	6,000,000	5,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.16289	100.00000	8.10371			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.43744	100.00000	19.30937			0.00	0	20,036,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	59.81338	100.00000	59.41712			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.11551	100.00000	11.04187			0.00	0	7,067,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.51724	5.75000	121.41290			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.15796	100.00000	40.88677			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	57.55495	100.00000	57.17365			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	59.75136	100.00000	59.35766			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.02258	100.00000	11.94336			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.96922	100.00000	23.81128			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.80140	100.00000	59.40522			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.27100	100.00000	8.21104			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.94059	100.00000	22.77427			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.87774	100.00000	21.71913			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.62918	100.00000	9.55936			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.96377	100.00000	55.55804			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.98794	100.00000	42.67628			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.65547	100.00000	12.57208			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.53389	100.00000	30.31252			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	12.11349	100.00000	12.02470		400,000,000,000.00	4,000,000	3,000,000.00	
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39369	100.00000	0.39084			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.79855	100.00000	0.79326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	8.21456	100.00000	8.15501			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.61033	100.00000	10.54004			2,000,000,000,000.00	20,000,000	5,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.47631	10.05000	101.39522			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00078	100.00000	0.00077			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.40011	100.00000	16.28120			1,700,000,000,000.00	17,000,000	8,500,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.78738	100.00000	1.77069			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31811	100.00000	0.31514			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.70281	8.00000	106.65704			0.00	0	424,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.05601	100.00000	8.99633			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.73318	100.00000	9.66904			0.00	0	809,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	63.72056	100.00000	63.30071			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	14.94197	100.00000	20.54044			0.00	0	2,850,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.88942	100.00000	54.50627			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.91315	100.00000	5.87398			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.98553	100.00000	5.94565			120,000,000,000.00	1,200,000	600,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.69478	100.00000	10.61724			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.10417			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	2.38677	100.00000	2.36947			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03813	100.00000	0.03784			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.06445	6.50000	100.02928			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.56655	100.00000	10.48994			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	52.45703	100.00000	52.07671			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.19483	100.00000	16.07742			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.47653	100.00000	1.46583			0.00	0	3,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.60736	8.75000	101.55948			0.00	0	92,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.20105	100.00000	49.86665			62,000,000,000.00	620,000	1,030,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.56261	100.00000	16.45229			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	50.97068	100.00000	50.63300			0.00	0	1,545,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.02258	100.00000	11.94336			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	15.11559	100.00000	15.00600			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.53597	100.00000	2.51759			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.19134	100.00000	6.14646			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.03874	100.00000	1.03120			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.48068	100.00000	13.39137			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.16496	100.00000	11.05957			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On	01/03/2017	Spot Bond			100.00000	1.58029	100.00000	1.56884			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	9.37540	100.00000	9.30743			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	1.95596	100.00000	1.93750			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.24789	100.00000	8.18423			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.44261	6.75000	101.37344			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	21.53113	100.00000	21.42982			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	99.54645	7.25000	99.32045			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.64781	100.00000	1.63242			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.24537	8.75000	98.07724			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.61151	13.50000	100.34898			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.73432			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	64.24445	100.00000	63.87949			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	60.92997	100.00000	60.52521			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN918	On	14/08/2012			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	81.29176	100.00000	80.75221		400,000,000,000.00	4,000,000	4,000,000.00	
SZ18	On	30/09/2015			100.00000	21.99174	100.00000	21.84604			0.00	0	2,575.00
SZ25	On	30/09/2025			100.00000	11.23426	100.00000	11.15983			0.00	0	6,377.00
T018	On	15/07/2014			100.00000	33.30643	100.00000	33.08458			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	33.47689	100.00000	33.25631			0.00	0	62,000.00
TFS73	On	11/02/2013			6.27500	101.02160	6.27500	100.97034			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.79123	100.00000	65.30902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	64.83034	100.00000	65.89057			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.55912	100.00000	6.51105			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.27045	8.00000	106.20177			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.57645	6.27000	100.52546			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.48403	100.00000	28.31519			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.80236	100.00000	42.40271			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.19178	100.00000	7.86194			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.42752	100.00000	8.08819			0.00	0	3,000,000.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.87155	100.00000	9.31600			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.93435	100.00000	8.57461			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.01872	100.00000	9.61533			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.49768	100.00000	13.91395			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	99.08265	100.00000	98.29210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.73313			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	99.00946	100.00000	98.21950			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	99.99265	100.00000	99.19484			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	99.21683	100.00000	98.42521			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	99.48521	100.00000	98.69144			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.73979	100.00000	7.68306			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.29001	100.00000	8.22925			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.65683	100.00000	8.59337			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.39046	100.00000	9.32163			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.87954	100.00000	9.80713			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	15.06386	100.00000	14.95345			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.86262	100.00000	10.78300			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.30205	100.00000	4.27052			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.73313			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.73313			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9 On	18/07/2016	Spot Bond				100.00000	2.75331	100.00000	2.73313			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond				100.00000	2.75331	100.00000	2.73313			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	2.75331	100.00000	2.73313			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond				100.00000	2.75331	100.00000	2.73313			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	2.75331	100.00000	2.73313			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	2.75331	100.00000	2.73313			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	2.75331	100.00000	2.73313			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.00000	38.16727	100.00000	37.89056			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				100.00000	22.97935	100.00000	22.82712			0.00	0	2,989,000.00
TL20 On	22/02/2020	Spot Bond				6.00000	102.22133	6.00000	102.17253			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				100.00000	11.65185	100.00000	11.57508			10,000,000,000.00	100,000	1,009,247,000.00
TN20 On	17/09/2020	Spot Bond				100.00000	13.61540	100.00000	13.52569			100,038,800,000.00	1,000,388	332,004,388.00
TN23 On	06/11/2023	Spot Bond				100.00000	12.44493	100.00000	12.36293			29,200,039,300,000.00	292,000,393	461,800,393.00
TN25 On	19/08/2025	Spot Bond				100.00000	13.00824	100.00000	12.92160			0.00	0	171,000,000.00
TN27 On	14/11/2027	Spot Bond				100.00000	10.06928	100.00000	10.00294			0.00	0	23,497,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	100.24123	10.00000	100.16075			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.23521	9.75000	100.15674			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.23511	100.00000	10.15612			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.78421	100.00000	56.46162			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	51.15250	100.00000	50.86191			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.29830	100.00000	14.20410			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	76.82885	100.00000	76.37063			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	30.85329	100.00000	32.40094			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	11.59116	100.00000	13.40107			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	16.57134	100.00000	16.45120			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	14.62058	100.00000	14.52424			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	94.09723	100.00000	93.39150			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	43.68072	100.00000	43.36404			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	94.12619	100.00000	93.42025			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	43.75376	100.00000	43.44972			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	94.23048	100.00000	93.52375			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	44.15072	100.00000	43.83062			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	10.52491	100.00000	10.42664			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	4.44020	100.00000	4.39874			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	1.87321	100.00000	1.85572			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	11.11516	100.00000	11.05219			0.00	0	0.00
WS04	On	30/05/2016			100.00000	17.38053	100.00000	17.26601			30,300,000.00	303	63,091,303.00
WS05	On	01/08/2018			100.00000	14.49216	100.00000	14.38996			0.00	0	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	18.63646	100.00000	18.51365			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.60384	100.00000	11.52737			0.00	0	28,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.21468	100.00000	10.14737			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.02471	100.00000	9.95865			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.94028	100.00000	9.87477			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.57033	100.00000	39.31101			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.30382	100.00000	32.08981			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.95500	100.00000	8.89600			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.65243	100.00000	24.48911			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.14875	100.00000	20.01599			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.00331	100.00000	6.95691			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.38217	100.00000	14.28741			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.93529	100.00000	8.87641			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28529	100.00000	0.28341			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.64242	100.00000	5.61046			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02272	100.00000	0.02259			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.64242	100.00000	5.61046			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.11416	100.00000	15.02830			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.46254	100.00000	15.37470			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.49572	100.00000	14.41337			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.49572	100.00000	14.41337			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.74507	100.00000	13.66699			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.74507	100.00000	13.66699			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.00857	100.00000	12.93467			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.00857	100.00000	12.93467			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.24229	100.00000	12.17293			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.24229	100.00000	12.17293			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.54425	100.00000	11.47884			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.54425	100.00000	11.47884			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.86541	100.00000	10.80385			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.86541	100.00000	10.80385			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.28475	100.00000	10.22649			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.73513	100.00000	9.67998			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.27544	100.00000	7.23411			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	6.87254	100.00000	6.83349			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.46733	100.00000	6.43059			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.46733	100.00000	6.43059			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.11608	100.00000	6.08005			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.76523	100.00000	5.73128			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.41316	100.00000	5.38127			0.00	0	0.00

Total for j-Bonds : ,509,604,216,907,050.00 ,478,186,233 102 356 268 721.00

Grand Total: 19,604,494,347,160.00 178,233,124 02 357 686 569.00