



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/07/2012

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			8.35050	8.35050	8.21360	8.21360		15.84	173,122,566.00	20,732	242,996.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,070.00820	1.07001	1,204.639	16.81	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			6.40820	0.00641	4.139	16.81	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			923.44970	0.92345	1,056.793	15.90	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			9.84970	0.00985	6.293	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			826.77270	0.82677	958.857	15.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			13.17270	0.01317	8.357	15.30	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			57.09460	0.05709	69.869	20.00	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			943.49460	0.94349	819.369	20.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			49.65010	0.04965	60.649	20.57	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,036.05010	1.03605	910.149	20.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			43.40340	0.04340	52.629	21.11	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,129.80340	1.12980	1,002.129	21.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			95.94050	0.09594	119.467	17.98	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			632.34050	0.63234	518.967	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			88.79540	0.08880	110.256	18.27	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			675.19540	0.67520	559.756	18.27	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			65.99360	0.06599	80.930	19.42	0.00	0	7,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			852.39360	0.85239	730.430	19.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			144.27760	0.14428	182.440	16.64	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			430.67760	0.43068	331.940	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			132.55070	0.13255	167.453	16.91	502,359.00	3,000	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			468.95070	0.46895	366.953	16.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			121.85950	0.12186	153.760	17.18	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			508.25950	0.50826	403.260	17.18	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			241.77670	0.24178	309.510	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			228.17670	0.22818	159.010	15.33	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			221.78610	0.22179	283.275	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			258.18610	0.25819	182.775	15.50	0.00	0	4,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			171.20590	0.17121	216.712	16.11	650,137.20	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			357.60590	0.35761	266.212	16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			408.52660	0.40853	507.977	14.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			94.92660	0.09493	57.477	14.51	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			345.53890	0.34554	433.147	14.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			131.93890	0.13194	82.647	14.66	0.00	0	8,925.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			290.01740	0.29002	367.568	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			176.41740	0.17642	117.069	15.00	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			734.21270	0.73421	861.640	14.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			20.61270	0.02061	11.140	14.70	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			559.41490	0.55941	677.444	14.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			45.81490	0.04581	26.944	14.60	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			518.48590	0.51849	633.433	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			54.88590	0.05489	32.933	14.58	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.45090	8.45090	8.31420	8.31420		16.72	25,352.70	3	51,931.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			68.93180	0.06893	74.908	24.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,154.73180	2.15473	2,024.008	24.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			39.27540	0.03928	47.377	26.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,825.07540	2.82508	2,696.477	26.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			193.22580	0.19323	218.675	19.04	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			879.02580	0.87903	767.775	19.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			177.22490	0.17722	199.772	19.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			963.02490	0.96302	848.872	19.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			127.60790	0.12761	142.130	21.13	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,313.40790	1.31341	1,191.229	21.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			379.18190	0.37918	438.950	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			364.98190	0.36498	288.050	16.16	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			280.30020	0.28030	321.709	17.35	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			566.10020	0.56610	470.809	17.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			231.51100	0.23151	264.007	18.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			717.31100	0.71731	613.107	18.19	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			548.52070	0.54852	639.058	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			184.32070	0.18432	138.158	15.19	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			520.50370	0.52050	604.361	15.21	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			206.30370	0.20630	153.461	15.21	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			493.81780	0.49382	570.781	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			229.61780	0.22962	169.881	15.22	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.55400	8.55400	8.41710	8.41710		17.04	0.00	0	19,627.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			113.80160	0.11380	121.104	24.60	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,546.70160	2.54670	2,417.104	24.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			221.48640	0.22149	242.601	20.48	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,354.38640	1.35439	1,238.601	20.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			154.64220	0.15464	166.990	22.61	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,937.54220	1.93754	1,812.990	22.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			130.05790	0.13006	139.427	23.69	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,262.95790	2.26296	2,135.427	23.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			668.86930	0.66887	756.600	15.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			251.76930	0.25177	202.600	15.35	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			617.90490	0.61790	693.546	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			300.80490	0.30080	239.546	15.46	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			295.08160	0.29508	325.934	18.95	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			977.98160	0.97798	871.934	18.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.64660	8.64660	8.50990	8.50990		17.32	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			498.99390	0.49899	545.130	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			729.09390	0.72909	638.530	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			495.94520	0.49595	541.736	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			736.04520	0.73605	645.136	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			492.92400	0.49292	538.364	17.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			743.02400	0.74302	651.764	17.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.73720	8.73720	8.60760	8.60760		17.62	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			992.24330	0.99224	1,070.885	15.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			384.64330	0.38464	333.685	15.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			606.16130	0.60616	650.374	18.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			998.56130	0.99856	913.174	18.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07040	9.07040	9.03520	9.03520		18.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,516.62720	1.51663	1,501.511	16.30	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			481.42720	0.48143	431.111	16.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59310	10.59310	10.45510	10.45510		21.09	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.35050	8.35050	8.21360	8.21360		15.84	375,772.50	45	1,028.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			14,675.40730	0.14675	18,560.252	16.59	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			42,315.40730	0.42315	32,510.252	16.59	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			12,185.94640	0.12186	15,376.017	17.18	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			50,825.94640	0.50826	40,326.017	17.18	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.45090	8.45090	8.31420	8.31420		16.72	0.00	0	23.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			28,306.83510	0.28307	32,496.477	17.31	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			55,886.83510	0.55887	46,406.477	17.31	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.55400	8.55400	8.41710	8.41710			0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			27,290.00000	0.27290	13,600.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.64660	8.64660	8.50990	8.50990		17.32	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			49,292.40010	0.49292	53,836.428	17.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			74,302.40010	0.74302	65,176.428	17.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			49,899.39350	0.49899	54,513.009	17.59	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			72,909.39350	0.72909	63,853.009	17.59	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			49,594.52480	0.49595	54,173.557	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			73,604.52480	0.73605	64,513.557	17.62	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.94540	12.94540	12.75210	12.75210		13.07	5,424,122.60	419	13,451.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,417.86910	1.41787	1,607.863	16.30	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			15.76910	0.01577	12.463	16.30	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			663.18740	0.66319	838.451	12.34	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			61.08740	0.06109	43.051	12.34	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			118.65770	0.11866	155.633	14.95	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			816.55770	0.81656	660.233	14.95	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			68.59050	0.06859	91.687	16.20	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,166.49050	1.16649	996.287	16.20	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.09840	13.09840	12.90520	12.90520		13.96	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			266.19710	0.26620	307.882	15.72	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			1,060.99710	1.06100	909.481	15.72	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			189.32840	0.18933	216.754	17.09	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,484.12840	1.48413	1,318.354	17.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			338.08920	0.33809	392.507	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			802.88920	0.80289	664.107	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			296.83250	0.29683	343.199	15.28	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			941.63250	0.94163	794.799	15.28	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.25590	13.25590	13.06180	13.06180		16.67	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			802.54860	0.80255	884.483	22.78	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,270.74860	1.27075	1,158.583	22.78	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10500	0.10280	0.10280		18.73	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			152.72730	0.00153	200.862	20.99	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			872.72730	0.00873	700.862	20.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10640	0.10640	0.10420	0.10420		20.62	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			362.20890	0.00362	428.127	20.62	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			942.20890	0.00942	788.127	20.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.28700	10.28700	10.18430	10.18430		12.01	10,287.00	1	26,335.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			756.76740	0.75677	853.184	12.62	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			22.46740	0.02247	16.184	12.62	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			496.14610	0.49615	579.795	11.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			61.84610	0.06185	42.795	11.81	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			386.89340	0.38689	458.854	11.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			102.59340	0.10259	71.854	11.74	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			215.35070	0.21535	264.430	11.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			231.05070	0.23105	177.430	11.94	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			39.26010	0.03926	45.306	16.13	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,054.96010	1.05496	958.306	16.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			36.28050	0.03628	42.191	16.37	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,101.98050	1.10198	1,005.191	16.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.42470	10.42470	10.32290	10.32290		13.26	2,460,229.20	236	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			186.30680	0.18631	201.397	15.13	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			863.40680	0.86341	776.697	15.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			169.83460	0.16983	182.702	15.46	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			946.93460	0.94693	858.002	15.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			119.98290	0.11998	126.615	16.77	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,297.08290	1.29708	1,201.915	16.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			341.38760	0.34139	378.214	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			418.48760	0.41849	353.514	13.26	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			221.37660	0.22138	241.720	14.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			718.47660	0.71848	637.021	14.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			195.30520	0.19531	211.619	14.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			822.40520	0.82241	736.919	14.96	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			897.98500	0.89799	984.709	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			75.08500	0.07508	60.009	12.88	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			379.59600	0.37960	425.008	13.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			356.69600	0.35670	300.308	13.09	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.56860	10.56860	10.46670	10.46670		13.71	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			331.57150	0.33157	352.974	14.76	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			834.87150	0.83487	754.374	14.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.84550	10.84550	10.75170	10.75170		14.22	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			586.88360	0.58688	612.802	14.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,035.18360	1.03518	967.302	14.76	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			451.77900	451.77900	453.12100	453.12100			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			458.16500	458.16500	459.53000	459.53000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			406.72300	406.72300	408.17200	408.17200			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			412.47200	412.47200	413.94500	413.94500			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.47530	8.47530	8.39330	8.39330		13.17	25,425.90	3	6,275.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			186.76750	0.18677	227.715	13.20	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			213.46750	0.21347	172.415	13.20	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.51480	8.51480	8.43320	8.43320		13.61	0.00	0	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			293.81390	0.29381	333.523	13.58	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			320.61390	0.32061	278.723	13.58	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.55630	8.55630	8.47440	8.47440		13.76	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			374.94970	0.37495	413.583	13.71	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			410.54970	0.41055	367.283	13.71	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.79750	9.79750	9.70580	9.70580		15.78	0.00	0	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			8.18300	8.18300	8.08680	8.08680		10.85	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			95.65980	0.09566	124.409	11.19	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			278.85980	0.27886	211.409	11.19	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.26580	8.26580	8.17090	8.17090		11.80	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			197.02830	0.19703	227.466	12.15	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			376.12830	0.37613	311.666	12.15	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.17870	0.17870	0.17050	0.17050			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.03830	0.03830	0.03070	0.03070			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.16570	0.16570	0.18110	0.18110			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.03700	0.03700	0.02850	0.02850			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.22990	0.22990	0.27720	0.27720			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.07630	0.07630	0.05990	0.05990			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.57110	8.57110	8.48150	8.48150		13.81	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			93.11870	0.09312	110.419	15.60	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			521.61870	0.52162	449.319	15.60	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.69740	8.69740	8.60780	8.60780		15.40	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			228.25940	0.22826	246.929	16.81	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			660.45940	0.66046	589.529	16.81	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry			8.26900	8.26900	8.13110	8.13110		14.44	0.00	5,000	10,000.00
DAAI On	10/07/2012	Any day expiry	7.99	Call			157.42640	0.15743	281.516	18.65	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	7.99	Put			16.32640	0.01633	2.516	18.65	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Call			149.09600	0.14910	271.817	18.49	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.00	Put			17.99600	0.01800	2.817	18.49	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Call			140.91470	0.14091	262.155	18.33	0.00	0	0.00
DAAI On	10/07/2012	Any day expiry	8.01	Put			19.81470	0.01981	3.154	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAI	On	10/07/2012	Any day expiry	8.07	Call			95.54970	0.09555	205.189	17.35	0.00	0	10,000.00
DAAI	On	10/07/2012	Any day expiry	8.07	Put			34.44970	0.03445	6.189	17.35	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Call			0.00000	0.00000	117.338	15.73	0.00	0	0.00
DAAI	On	10/07/2012	Any day expiry	8.17	Put			0.00000	0.00000	18.338	15.73	0.00	15,000	15,000.00
DANZ	On	10/07/2012	Any day expiry			6.61730	6.61730	6.55460	6.55460		13.72	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Call			93.30860	0.09331	143.442	16.48	0.00	0	5,000.00
DANZ	On	10/07/2012	Any day expiry	6.48	Put			18.70860	0.01871	6.142	16.48	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Call			85.59480	0.08559	134.338	16.25	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.49	Put			20.99480	0.02099	7.038	16.25	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Call			78.13000	0.07813	125.361	16.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.50	Put			23.53000	0.02353	8.061	16.02	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Call			70.93500	0.07093	116.529	15.79	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.51	Put			26.33500	0.02634	9.229	15.79	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Call			45.25060	0.04525	83.041	14.87	0.00	0	0.00
DANZ	On	10/07/2012	Any day expiry	6.55	Put			40.65060	0.04065	15.741	14.87	0.00	0	5,000.00
DAUS	On	31/07/2012	Any day expiry			8.29350	8.29350	8.15680	8.15680		15.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			759.00000	0.75900	895.000	18.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	18.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			449.00000	0.44900	579.000	15.95	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			12.00000	0.01200	6.000	15.95	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			98.00000	0.09800	154.000	15.13	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			191.00000	0.19100	111.000	15.13	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			40.00000	0.04000	64.000	16.80	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			393.00000	0.39300	281.000	16.80	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.33060	8.33060	8.19390	8.19390		15.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			182.00000	0.18200	241.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			238.00000	0.23800	160.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			106.00000	0.10600	141.000	16.64	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			422.00000	0.42200	320.000	16.64	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
DAUS	On	31/08/2012	Any day expiry	7.40	Call			802.00000	0.80200	935.000	15.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			8.00000	0.00800	4.000	15.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			510.00000	0.51000	630.000	14.58	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			36.00000	0.03600	19.000	14.58	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.36300	8.36300	8.22610	8.22610		16.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			565.00000	0.56500	680.000	14.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			59.00000	0.05900	37.000	14.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			248.00000	0.24800	310.000	15.69	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			272.00000	0.27200	197.000	15.69	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			166.00000	0.16600	205.000	16.85	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			450.00000	0.45000	352.000	16.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			844.00000	0.84400	975.000	15.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			18.00000	0.01800	12.000	15.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.40060	8.40060	8.26380	8.26380		16.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			229.00000	0.22900	272.000	16.95	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			475.00000	0.47500	381.000	16.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			896.00000	0.89600	1,024.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			32.00000	0.03200	23.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			627.00000	0.62700	738.000	14.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			83.00000	0.08300	57.000	14.97	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			317.00000	0.31700	380.000	15.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			303.00000	0.30300	229.000	15.89	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.43490	8.43490	8.29810	8.29810		16.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			689.00000	0.68900	789.000	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			111.00000	0.11100	74.000	15.10	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			282.00000	0.28200	328.000	16.98	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			494.00000	0.49400	403.000	16.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.46570	8.46570	8.32910	8.32910		16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			726.00000	0.72600	833.000	15.09	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			117.00000	0.11700	87.000	15.09	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.51	Call			327.00000	0.32700	374.000	16.92	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			508.00000	0.50800	418.000	16.92	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.02600	88.65783	8.94100	89.36865			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.11100	86.13589	9.02400	86.85203			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,439.14000	1.43914	723.000		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			407.36500	407.36500	408.71500	408.71500			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			104,850.00000	10.48500	91,350.000		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			413.12400	413.12400	414.49600	414.49600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			105,360.00000	10.53600	91,640.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.22100	175.22100	175.24700	175.24700			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.69700	177.69700	177.72600	177.72600			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			180.47600	180.47600	180.50200	180.50200			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.53500	94.46500	5.54500	94.45500				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.43500	94.56500	5.46500	94.53500				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.38500	94.61500	5.40500	94.59500				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.31500	94.68500	5.33500	94.66500				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.26500	94.73500	5.28500	94.71500				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.23500	94.76500	5.24500	94.75500				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.23500	94.76500	5.24500	94.75500				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.31500	94.68500	5.31500	94.68500				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.44500	94.55500	5.43500	94.56500				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.60500	94.39500	5.59500	94.40500				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.79500	94.20500	5.78500	94.21500				0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.98500	94.01500	5.91500	94.08500				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.63530	6.63530	6.57250	6.57250		10.60	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			120.01370	0.12001	149.190	10.62	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			137.51370	0.13751	103.890	10.62	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.68800	6.68800	6.62740	6.62740		12.71	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			225.07280	0.22507	254.467	12.72	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			227.67280	0.22767	196.467	12.72	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.96000	126.39720	5.90900	126.55851		2.40	12,639,720.00	100	15,680.00
R157	On	02/08/2012	Bond Future	6.15	Call			845.99000	0.84599	714.020	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			86.10000	0.08610	115.440	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,405.62000	1.40562	1,252.560	2.47	0.00	0	1,250.00

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	6.35	Put			19.72000	0.01972	27.970	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			2,011.08000	2.01108	1,851.360	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			3.29000	0.00329	4.880	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			3,239.32000	3.23932	3,078.020	2.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.04000	0.00004	0.050	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.98600	121.38117	5.92900	121.54680		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			533.85000	0.53385	466.060	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			968.21000	0.96821	1,066.050	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,281.76000	1.28176	1,167.620	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			381.60000	0.38160	433.090	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.00700	123.27975	5.94400	123.44522		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,501.15000	1.50115	1,394.940	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			622.06000	0.62206	681.320	2.65	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.87000	123.72683	7.80600	124.35895		10.95	21,404,741.59	173	34,705.00
R186	On	02/08/2012	Bond Future	7.66	Call			869.96000	0.86996	643.520	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			2,329.40000	2.32940	2,735.080	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			1,018.59000	1.01859	765.740	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			2,075.76000	2.07576	2,455.030	10.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			1,271.47000	1.27147	977.980	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			1,728.66000	1.72866	2,067.290	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			11,071.47000	11.07147	10,440.330	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			2.45000	0.00245	3.430	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			8,092.00000	8.09200	7,468.980	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			24.44000	0.02444	33.540	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			8,886.99000	8.88699	8,260.130	11.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put			13.74000	0.01374	19.000	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			8,975.14000	8.97514	8,347.960	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			12.87000	0.01287	17.810	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			2,632.81000	2.63281	2,184.220	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			730.83000	0.73083	914.360	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			4,532.95000	4.53295	3,974.310	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			241.11000	0.24111	314.590	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			4,949.79000	4.94979	4,376.840	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			188.07000	0.18807	247.240	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.93700	125.47493	7.87000	126.12437		12.55	8,406,820.31	67	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,334.44000	7.33444	6,839.260	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,416.50000	1.41650	1,570.760	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,600.71000	9.60071	9,050.650	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			832.60000	0.83260	931.980	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,348.43000	3.34843	3,022.970	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			3,836.29000	3.83629	4,160.270	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,249.62000	4.24962	3,873.870	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			2,993.96000	2.99396	3,267.650	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.00800	122.14105	7.93900	122.79645		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,866.48000	7.86648	7,421.980	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			2,949.28000	2.94928	3,160.180	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			220.08256	220.08256	220.09095	220.09095			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			440.95000	0.44095	432.560		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future	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			257.10069	257.10069	257.09134	257.09134			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			941.34000	0.94134	950.690		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.03200	109.32812	4.98000	109.44909		1.69	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			555.66000	0.55566	455.290	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			45.02000	0.04502	65.620	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.94300	110.87320	4.88400	110.99659		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			707.21000	0.70721	625.330	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			235.54000	0.23554	277.050	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.79900	108.19432	4.73100	108.31921		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			812.41000	0.81241	734.480	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			356.02000	0.35602	402.980	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.03346	189.03346	189.02464	189.02464			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			584.64000	0.58464	593.460		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			6.46500	110.89834	6.41400	111.12763		4.61	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			1,079.99000	1.07999	911.280	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			246.63000	0.24663	307.210	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			2,001.53000	2.00153	1,790.650	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			60.44000	0.06044	78.850	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			3,258.95000	3.25895	3,032.190	4.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.15	Put			7.07000	0.00707	9.600	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,968.99000	4.96899	4,739.770	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.18000	0.00018	0.250	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.51200	108.30927	6.45800	108.54098		5.37	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,402.97000	2.40297	2,237.650	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			650.43000	0.65043	716.820	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.56200	110.00130	6.50500	110.23314		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,786.76000	2.78676	2,631.910	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,032.93000	1.03293	1,109.920	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			6.76700	107.31170	6.71700	107.57734		5.88	0.00	0	4,061.00
R204	On	02/08/2012	Bond Future	7.15	Call			2,360.91000	2.36091	2,118.940	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			87.33000	0.08733	111.000	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.82000	108.83062	6.76700	109.10212		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			3,049.55000	3.04955	2,851.950	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			756.34000	0.75634	830.240	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.87500	106.49870	6.82000	106.76917		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,571.11000	3.57111	3,388.150	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,287.00000	1.28700	1,374.510	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			5.09500	103.75696	5.04100	103.83267		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			248.39000	0.24839	191.800	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			39.68000	0.03968	58.800	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.95100	105.22392	4.88500	105.30106		0.93	0.00	0	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	01/11/2012	Bond Future	5.05	Call			348.22000	0.34822	300.770	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			155.52000	0.15552	185.210	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.66800	103.10318	4.58400	103.17980		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			403.80000	0.40380	359.970	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			243.36000	0.24336	276.150	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.00800	101.83065	6.95800	102.11967		7.01	193,478,235.00	1,900	28,653.00
R207	On	02/08/2012	Bond Future	7.51	Call			3,184.73000	3.18473	2,909.640	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			49.64000	0.04964	63.570	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.06300	103.27135	7.01000	103.56873		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,859.77000	3.85977	3,631.840	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			717.37000	0.71737	786.820	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.12100	101.24801	7.06700	101.54098		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,436.32000	4.43632	4,228.060	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,275.73000	1.27573	1,360.440	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			7.13800	99.89491	7.08800	100.20922		7.90	0.00	0	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			1,265.15000	1.26515	1,060.240	7.88	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			562.84000	0.56284	672.240	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			2,688.80000	2.68880	2,408.110	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			136.08000	0.13608	169.700	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			4,381.36000	4.38136	4,073.330	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			22.12000	0.02212	28.400	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,989.94000	6.98994	6,675.850	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.73000	0.00073	0.950	8.56	0.00	0	3,450.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future			7.19400	97.91372	7.14200	98.23241		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,197.34000	4.19734	3,955.230	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			844.32000	0.84432	920.900	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.25200	99.44895	7.19800	99.77080		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,857.67000	4.85767	4,630.120	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,457.51000	1.45751	1,551.810	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			8.44900	79.83999	8.36400	80.55522		15.41	399,199,950.00	5,000	23,552.00
R209	On	02/08/2012	Bond Future	8.91	Call			4,583.01000	4.58301	3,936.110	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			162.01000	0.16201	230.340	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.51300	77.82142	8.42600	78.54421		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,033.53000	6.03353	5,507.450	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1,529.12000	1.52912	1,725.830	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.58000	79.03960	8.49000	79.77752		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,140.58000	7.14058	6,637.360	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,647.37000	2.64737	2,882.070	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future			142.48193	142.48193	142.74926	142.74926			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			89.26000	0.08926	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	178.070		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.44628	120.44628	120.44623	120.44623			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			86.23000	0.08623	86.280		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			118.42976	118.42976	118.12608	118.12608			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			736.08000	0.73608	1,039.760		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			8.30500	90.79340	8.22500	91.47954		13.60	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			4,455.89000	4.45589	3,838.840	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			172.83000	0.17283	241.920	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.37200	88.53989	8.28900	89.24177		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,859.92000	5.85992	5,356.340	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			1,587.23000	1.58723	1,785.530	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.44400	89.92881	8.36000	90.62814		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,094.77000	7.09477	6,622.910	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,738.71000	2.73871	2,966.180	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			8.50400	81.43864	8.41900	82.18869			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			4,497.93000	4.49793	3,747.880		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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.30930	1.30930	1.28940	1.28940		15.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			223.14460	0.02231	285.235	16.13	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			629.14460	0.06291	492.235	16.13	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.32320	1.32320	1.30340	1.30340		16.03	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			445.04080	0.04450	512.180	16.80	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			811.04080	0.08110	680.180	16.80	0.00	0	0.00
Total for Derivatives :											817,725,719.00	54,679	1 431 756.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	9.71003	100.00000	9.68650			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	20.23675	100.00000	20.19222			0.00	0	700,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.71813	100.00000	8.69702		300,000,000,000.00		3,000,000	1,500,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.83545	5.00000	126.81843			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	91.35941	100.00000	91.14085			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.42214	100.00000	20.37719			0.00	0	28,043,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	35.39640	100.00000	35.31848		110,000,000,000.00		1,100,000	8,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.64615	100.00000	10.62035			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	13.77954	100.00000	13.74921			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	39.06913	100.00000	38.97448			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	60.06699	100.00000	59.93404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.19485	100.00000	28.12910			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.13146	100.00000	17.08996			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.78218	100.00000	27.71487			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.73445	100.00000	10.70844			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.05414	100.00000	8.03463			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.88781	100.00000	7.86870			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.00300	100.00000	7.98361			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.99192	100.00000	24.93691			0.00	0	11,500,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.66323	100.00000	17.62044			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.93411	100.00000	26.87482			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	21.04257	100.00000	20.99159			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	17.20318	100.00000	17.16150			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.16940	100.00000	10.66058			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	70.32854	100.00000	70.17203			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	49.85204	100.00000	49.74231		80,000,000,000.00	0.00	800,000	1,400,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	40.66287	100.00000	40.56435			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	63.14865	100.00000	62.99567			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2013			100.00000	81.18519	100.00000	81.06509			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	35.79010	100.00000	35.70662			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.61298	100.00000	19.56723			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.75263	8.00000	90.72125			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	95.10433	100.00000	94.86294			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	26.42904	100.00000	26.37022			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	14.29010	100.00000	14.25511			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.39325	9.58000	100.36742			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.62721	100.00000	10.60146			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	12.95677	100.00000	12.91631			0.00	0	2,000,000.00
ABLSI1	On	29/06/2019			4.50000	100.34871	4.50000	100.32332			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.21665	100.00000	5.20442			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	17.73716	100.00000	17.69558			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.59441	100.00000	4.58365			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	85.92442	100.00000	85.72402			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.95406	100.00000	4.94245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.13161	100.00000	2.12758			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.13161	100.00000	2.12758			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.71978	6.82500	100.70126			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	76.55003	100.00000	76.55002			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.64278	100.00000	11.62044			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.95663	100.00000	9.93251			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.71095	100.00000	10.69029			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.00007	100.00000	20.95547			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.77628	100.00000	9.75753			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.25686	100.00000	9.23905			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.89055	100.00000	18.85412			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.07781	100.00000	18.04285			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.46026	100.00000	9.43072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On	13/04/2017	Spot Bond			100.00000	2.04447	100.00000	2.03802			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.39117	100.00000	17.35752			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.59892	100.00000	21.56500			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.19067	100.00000	15.13767			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.79925	100.00000	15.76869			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.15688	100.00000	15.12757			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.86698	100.00000	14.83821			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.58493	100.00000	1.57964			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.48816	100.00000	19.38308			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.65456	100.00000	13.62450			0.00	0	9,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.11960	100.00000	19.07751		70,000,000,000.00	700,000	14,400,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.11262	100.00000	9.09245			0.00	0	7,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.51527	100.00000	11.48992			0.00	0	3,800,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.66532	100.00000	16.62864			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.75635	100.00000	28.68893			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.55691	4.00000	117.52876			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.53722	100.00000	6.52181			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.33534	100.00000	4.32512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			100.00000	44.44458	100.00000	44.33691			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	57.41858	100.00000	57.27948			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	57.72668	100.00000	57.58683			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	18.77366	100.00000	18.72818			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	42.59919	100.00000	42.49599			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	65.26524	100.00000	65.10540			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	42.59919	100.00000	42.49599			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	64.10381	100.00000	63.94852			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	57.90843	100.00000	57.78096			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	104.27794	13.50000	104.24093			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	16.50151	100.00000	16.46154			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	16.76953	100.00000	16.72891			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.57533	100.00000	20.52549			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.64498	100.00000	98.37838			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	39.47488	100.00000	39.37925			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	39.43244	100.00000	39.33691			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.23350	100.00000	16.19418			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.28559	100.00000	1.28316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	65.19089	100.00000	65.03123			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	65.19089	100.00000	65.03123			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	30.38911	100.00000	30.31549			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.90527	100.00000	38.81102			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.76005	100.00000	96.51131			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	39.99840	100.00000	39.90150			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.90912	100.00000	13.87543			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.73449	100.00000	14.69879			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.54120	100.00000	13.50840			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.78980	100.00000	13.75640			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.89918	100.00000	13.86551			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.35172	100.00000	13.32201			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.35172	100.00000	13.32201			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.42278	100.00000	13.39292			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.34232	100.00000	13.31000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			100.00000	13.42278	100.00000	13.39292			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.28066	100.00000	13.25111			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.02076	100.00000	20.98099			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.91936	100.00000	20.86868			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	85.29385	100.00000	85.10000			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.68005	100.00000	39.58392			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.05645	100.00000	13.02482			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.68005	100.00000	39.58392			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	85.29385	100.00000	85.10000			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.67894	100.00000	8.65791			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.67159	100.00000	8.65059			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.68181	100.00000	8.66077			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.47135	100.00000	8.45084			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	39.32632	100.00000	39.23105			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.89391	100.00000	8.87236			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.37378	100.00000	65.21367			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	45.02948	100.00000	44.91920			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.38086	100.00000	65.22073			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			100.00000	10.66909	100.00000	10.64325			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.88844	100.00000	27.82088			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.74569	100.00000	38.65948			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.77241	100.00000	31.69543			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	93.12823	100.00000	92.89599			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.44898	100.00000	9.42584			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.46102	100.00000	9.43785			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.50428	100.00000	6.49194			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	25.20582	100.00000	25.14409			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.54363	100.00000	3.53579			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.33582	100.00000	4.32627			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.46366	100.00000	5.45332			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.68642	100.00000	3.67830			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.82745	100.00000	3.81903			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.23277	100.00000	8.21283			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	25.20582	100.00000	25.14409			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014	Spot Bond			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.00134	100.00000	20.95047			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.94668	100.00000	20.89594			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.09602	100.00000	8.07640			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.08549	100.00000	8.06591			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.66228	100.00000	1.65858			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	85.46151	100.00000	85.26728			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.66228	100.00000	1.65858			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.00134	100.00000	20.95047			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.75222	100.00000	10.72619			0.00	0	190,679.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.08367	100.00000	10.05924			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.26433	100.00000	8.24431			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	36.19413	100.00000	36.10644			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.39320	100.00000	28.33699			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.12621	100.00000	28.07052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.00000	10.08546	100.00000	10.06549			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.49320	100.00000	24.43387			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.12907	100.00000	16.09714			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.95005	100.00000	15.91847			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.29756	100.00000	16.26529			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.06291	100.00000	10.04298			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.66823	100.00000	9.64909			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.16066	100.00000	16.12866			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.27650	100.00000	16.24427			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.59355	100.00000	10.57700			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.65973	100.00000	12.63467			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.21331	100.00000	16.18121			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	30.05055	100.00000	29.97775			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.02852	100.00000	19.97999			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.61401	100.00000	27.54712			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28385	100.00000	0.28341			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.41908	100.00000	9.39626		500,000,000,000.00	5,000,000	5,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL169	On	20/06/2017			1.75000	102.02302	1.75000	102.00637			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	15.77186	100.00000	15.73365			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
ACL172	On	20/06/2015			100.00000	15.79110	100.00000	15.75285			0.00	0	0.00
ACL173	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
ACL174	On	20/06/2019			100.00000	0.25442	100.00000	0.25380			0.00	0	0.00
ACL175	On	20/06/2019			100.00000	0.25442	100.00000	0.25380			0.00	0	0.00
ACL176	On	30/11/2012			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
ACL177	On	20/09/2013			100.00000	38.42594	100.00000	38.29762			0.00	0	0.00
ACL178	On	20/09/2014			100.00000	21.10088	100.00000	21.03041			0.00	0	0.00
ACL179	On	30/11/2012			100.00000	75.32174	100.00000	75.17347			0.00	0	0.00
ADB01S	On	14/12/2012			100.00000	73.22418	100.00000	73.08391			0.00	0	0.00
ADB02S	On	14/12/2012			100.00000	73.20316	100.00000	73.06293			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	61.12024	100.00000	60.98497			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.56692	100.00000	2.56070			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	15.18909	100.00000	15.15229			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	15.18909	100.00000	15.15229			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	15.18909	100.00000	15.15229			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	11.53411	100.00000	11.50872			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.71398	100.00000	13.68362			0.00	0	2,000,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	21.98600	100.00000	21.93273			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.84351	100.00000	18.80204			0.00	0	14,910,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.37225	100.00000	26.30765			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.71565	100.00000	13.68530			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.55620	100.00000	5.54316			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.30747	100.00000	33.23335			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.47268	100.00000	9.44972			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.83752	100.00000	12.80911		600,000,000,000.00	0.00	6,000,000	3,000,000.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.34284	100.00000	11.30704			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	7.95018	100.00000	7.92509			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.64565	100.00000	32.54373			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.01650	100.00000	20.96999			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.25143	100.00000	9.22902			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	40.12480	100.00000	40.02760			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	46.01294	100.00000	45.91165			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.31483	100.00000	20.26562			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	25.89547	100.00000	25.83816			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.70484	100.00000	13.67450			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	31.44863	100.00000	31.37244			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.04941	100.00000	16.01054			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.77429	100.00000	57.63433			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.78843	100.00000	16.74776			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.75932	100.00000	16.71872			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.70820	100.00000	12.67742			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.67197	100.00000	16.63157			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.93421	100.00000	12.90288			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.93918	100.00000	15.90057			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.93918	100.00000	15.90057			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.12210	100.00000	14.08790			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.51847	100.00000	14.48330			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.57378	100.00000	15.53605			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	16.78843	100.00000	16.74776			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.03869	100.00000	15.00226			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.23706	8.00000	100.21548			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.40703	100.00000	12.37697			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.40703	100.00000	12.37697			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.40703	100.00000	12.37697			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.23646	100.00000	22.18259			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	56.27071	100.00000	56.13439			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.64621	100.00000	5.63253			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.91131	100.00000	13.86691			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.59137	100.00000	14.54480			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.02212	100.00000	18.97604			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.31269	100.00000	2.30708			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.48012	100.00000	1.47653			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.50391	100.00000	4.49539			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.19536	100.00000	19.14886			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.46994	100.00000	17.42762			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.78391	100.00000	10.75779			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.78391	100.00000	10.75779			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.03827	100.00000	13.00668			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.29744	100.00000	11.27006			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	23.21457	100.00000	23.15834			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	16.18183	100.00000	16.14263			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.50270	100.00000	3.49499			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.39155	100.00000	8.37564			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.37012	100.00000	9.35234			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.78129	100.00000	9.75965			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	32.47250	100.00000	32.39383			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	56.19611	100.00000	56.05997			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	30.64934	100.00000	30.57509			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	29.64351	100.00000	29.57170			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	56.78962	100.00000	56.65204			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	44.30847	100.00000	44.20114			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	56.38598	100.00000	56.24938			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.23054	100.00000	8.21059			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	20.67793	100.00000	20.62784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01 On	19/07/2012	Spot Bond			100.00000	102.71619	100.00000	102.44155			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.09235	100.00000	11.06519			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.15197	100.00000	11.12466			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.33081	100.00000	11.30305			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.92694	100.00000	11.89772			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.52307	100.00000	12.49239			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.19222	100.00000	14.15746			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.61549	100.00000	8.59461			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.19284	100.00000	9.17057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On	15/03/2017			100.00000	9.35030	100.00000	9.32765			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	105.81524	8.00000	105.79180			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.82268	100.00000	9.79889			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.66248	100.00000	10.63665			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.53496	100.00000	1.53124			0.00	0	0.00
BID01	On	06/08/2014			100.00000	31.16666	100.00000	31.09730			0.00	0	3,600,000.00
BID02	On	14/07/2012			100.00000	104.73913	100.00000	104.45529			0.00	0	0.00
BID03	On	14/07/2012			100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	27.13755	1,000.00000	26.93727			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	12.77190	100.00000	12.74096			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.15785	100.00000	7.14051			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.11977	100.00000	8.10010			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.79329	100.00000	12.76229			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	13.14621	100.00000	13.11437			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.78788	100.00000	13.75449			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.46154	100.00000	16.42166			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.36249	100.00000	15.32528			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	58.19452	100.00000	58.05354			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	56.24438	100.00000	56.10813			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	73.23611	100.00000	73.09390			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	39.33601	100.00000	39.21321			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.08127	100.00000	7.06412			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	96.54693	100.00000	96.30000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.53584	100.00000	28.47303			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.05882	100.00000	19.01686			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.30724	100.00000	14.27220			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.82349	100.00000	31.74640			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.20481	100.00000	16.16913			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.70542	8.00000	61.69227			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28722	100.00000	0.28653			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.78623	8.00000	59.77335			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.97501	100.00000	18.91577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On	18/05/2017	Spot Bond			100.00000	12.40178	100.00000	12.37448			0.00	0	6,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.09361	100.00000	13.06463			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.39141	100.00000	12.36398			0.00	0	1,700,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.47717	100.00000	14.44530			0.00	0	31,333,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.95538	100.00000	13.92157			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.27862	12.05000	100.25716			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	65.08214	100.00000	64.92447			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.65733	100.00000	30.58224			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.62662	100.00000	24.56631			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.31514	100.00000	91.08911			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	85.13248	100.00000	84.93900			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	59.65230	100.00000	59.50780			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	32.34897	100.00000	32.27060			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.75235	100.00000	57.61245			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.75235	100.00000	57.61245			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	57.75235	100.00000	57.61245			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	42.56206	100.00000	42.45895			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	57.77803	100.00000	57.63806			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	57.52127	100.00000	57.38193			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	57.31588	100.00000	57.17703			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	61.83823	100.00000	61.68843			0.00	0	0.00
CLN125	On	16/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	20.18939	100.00000	20.14048			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	56.25938	100.00000	56.12309			0.00	0	0.00
CLN129	On	16/07/2012	Spot Bond			100.00000	98.64864	100.00000	98.38275			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	20.03931	100.00000	19.99076			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	39.50318	100.00000	39.40748			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	39.25558	100.00000	39.16047			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	20.83263	100.00000	20.78216			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	42.70441	100.00000	42.60097			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	42.45395	100.00000	42.35109			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138 On	31/08/2013	Spot Bond			100.00000	43.23042	100.00000	43.12569			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	57.82937	100.00000	57.68929			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	57.64966	100.00000	57.51000			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.75079	100.00000	39.65449			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.79844	100.00000	50.68662			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.03753	13.64000	103.00039			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	47.16064	100.00000	47.05684			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.62814	100.00000	44.52002			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.76925	100.00000	90.55000			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.05055	100.00000	29.97775			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.91808	100.00000	40.81896			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.91808	100.00000	40.81896			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.43253	100.00000	65.27229			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.46799	100.00000	18.42325			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	92.94820	100.00000	92.71813			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.64561	100.00000	13.61255			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.45668	100.00000	13.42407			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.04244	100.00000	36.95271			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.54120	100.00000	13.50840			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.04715	100.00000	36.95741			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.50193	100.00000	90.28333			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	56.03514	100.00000	55.89939			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	56.37596	100.00000	56.23938			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	56.15543	100.00000	56.01939			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	56.15543	100.00000	56.01939			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.31523	100.00000	32.23608			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.06272	100.00000	11.03592			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66702	100.00000	66.66701			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66702	100.00000	66.66701			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.60746	100.00000	13.57450			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.39744	100.00000	10.37455			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.60746	100.00000	13.57450			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.58791	100.00000	10.56713			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	34.36911	100.00000	34.28585			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.87162	100.00000	35.78471			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	94.88642	100.00000	94.65154			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.05225	2.76000	101.04464			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.20955	100.00000	13.17756			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.45209	2.76000	106.43012			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.97114	8.25000	102.94864			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.88422	100.00000	35.79729			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.60746	100.00000	13.57450			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.60746	100.00000	13.57450			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.50891	100.00000	4.49838			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.95967	2.40000	110.93791			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.82762	100.00000	13.79412			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	57.31426	100.00000	57.17542			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	57.62398	100.00000	57.48438			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	58.35828	100.00000	58.21691			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	41.91559	100.00000	41.81405			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	16.73613	100.00000	16.69514			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	16.73613	100.00000	16.69514			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	101.95660	8.52000	101.93336			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	19.52554	100.00000	22.59444			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	19.43896	100.00000	22.50595			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	101.91425	8.64500	101.89069			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	101.91425	8.64500	101.89069			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	35.46336	100.00000	35.37744			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	37.14681	100.00000	37.05682			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.86774	100.00000	11.84148			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.59794	100.00000	10.57227			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.48250	100.00000	11.45469			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.98676	100.00000	57.84628			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	58.00759	100.00000	57.86707			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On	17/01/2015	Spot Bond			100.00000	16.62778	100.00000	16.58705			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	16.62778	100.00000	16.58705			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.87610	100.00000	37.80112			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	60.67445	100.00000	60.52746			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.75675	100.00000	62.60305			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.75675	100.00000	62.60305			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.16826	100.00000	15.13823			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.65884	100.00000	1.65482			0.00	0	6,000,000.00
CLN238 On	15/02/2013	Spot Bond			100.00000	58.79116	100.00000	58.64874			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.58725	100.00000	10.56630			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.52513	9.35000	103.49914			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.52513	9.35000	103.49914			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248 On	14/03/2015	Spot Bond			100.00000	15.86155	100.00000	15.82312			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.47290	100.00000	15.43542			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.47290	100.00000	15.43542			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.47290	100.00000	15.43542			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.47290	100.00000	15.43542			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.47290	100.00000	15.43542			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.64354	100.00000	15.60564			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.06325	100.00000	9.04129			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.06325	100.00000	9.04129			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.06325	100.00000	9.04129			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.06325	100.00000	9.04129			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.06325	100.00000	9.04129			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.11435	100.00000	9.09228			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.77814	9.65000	102.75183			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	29.85097	100.00000	29.77866			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	54.74243	100.00000	54.57152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	27.82445	100.00000	27.75704			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	27.82445	100.00000	27.75704			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.93271	100.00000	1.92667			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.00583	100.00000	10.97917			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.56147	100.00000	12.53103			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.24278	100.00000	9.22039			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.19092	100.00000	9.16866			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.24278	100.00000	9.22039			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.80422	100.00000	1.79859		1,000,000,000,000.00	10,000,000	5,000,000.00	
CLN276	On	24/05/2017			100.00000	10.27296	100.00000	10.24089			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.78738	100.00000	1.78179			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.22204	100.00000	9.19969			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.80174	100.00000	18.75619			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	11.15582	100.00000	11.12099			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.18804	100.00000	17.13438			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.05802	100.00000	9.02974			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	5.87051	100.00000	5.85020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	21.36365	100.00000	21.31611			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.36365	100.00000	21.31611			0.00	0	0.00
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	57.75484	100.00000	57.62702			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	58.87369	100.00000	58.73106			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	58.84719	100.00000	58.70463			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	91.96527	100.00000	91.75078			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	87.28229	100.00000	87.07767			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.83394	100.00000	58.69141			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.68478	100.00000	60.55119			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.86238	100.00000	64.70353			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.86238	100.00000	64.70353			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.88096	100.00000	8.85921			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	57.63125	100.00000	57.50370			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	57.64428	100.00000	57.51670			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	58.84719	100.00000	58.70463			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	58.84719	100.00000	58.70463			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.14144	100.00000	14.10718			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN78	On	19/04/2013	Spot Bond			100.00000	59.80096	100.00000	59.66861			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.78129	100.00000	9.75965			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00176	100.00000	0.00175			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00196	100.00000	0.00195			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	85.42339	100.00000	85.22792			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	85.46246	100.00000	85.26689			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	85.44572	100.00000	85.25019			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	118.41045	100.00000	118.12396			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	85.48199	100.00000	85.28639			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.32378	100.00000	10.30425			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.32378	100.00000	10.30425			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	9.99812	100.00000	9.97391			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	9.99812	100.00000	9.97391			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.70080	100.00000	10.67488			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.13509	100.00000	10.11054			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.45020	100.00000	9.42730			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On	10/07/2012	Spot Bond			100.00000	69.31668	100.00000	69.31667			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.55390	100.00000	9.53076			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.40611	100.00000	18.36559			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	58.97267	100.00000	58.84214			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.50688	100.00000	10.48363			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.23110	100.00000	13.20182			0.00	0	300,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.21294	100.00000	17.17485			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.81389	100.00000	13.78348			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	73.65748	100.00000	73.51774			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.27477	5.86800	102.25880			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.83441	7.17500	100.81493			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.60346	100.00000	1.59958			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.46509	100.00000	9.44216			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	84.59327	100.00000	84.40317			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond			100.00000	61.88496	100.00000	61.74762			0.00	0	0.00
DENG29 On	01/08/2012	Spot Bond			100.00000	97.41197	100.00000	97.16026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG30On	01/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	59.37635	100.00000	59.24458			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	84.55217	100.00000	84.36216			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	84.55217	100.00000	84.36216			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	83.82037	100.00000	83.63327			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.01735	100,000.00000	0.01621			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	9.09420	100.00000	9.05421			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	49.81080	100.00000	49.69994			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	19.40271	100.00000	19.35978			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	13.54220	100.00000	13.51207			3,341,100,000.00	33,411	78,300,000.00
DV23 On	27/02/2023	Spot Bond			100.00000	13.52506	100.00000	13.49496			5,405,903,100,000.00	54,059,031	152,000,000.00
DVF12 On	13/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18257			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	19.45010	100.00000	19.40683			20,000,000,000.00	200,000	16,100,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	15.20261	100.00000	15.16578			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond			100.00000	97.95149	100.00000	97.69774			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	13.74707	100.00000	13.71485			0.00	0	80,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/05/2028	Spot Bond			2.55000	102.26478	2.55000	102.24430			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.38242	100.00000	15.34819			0.00	0	600,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.10559	100.00000	14.07454			0.00	0	800,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.31633	8.00000	117.29132			0.00	0	4,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.77970	100.00000	13.74632			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	87.63404	100.00000	87.43024			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	87.62340	100.00000	87.41963			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.55797	100.00000	24.50069			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.02308	100.00000	20.97681			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.25148	100.00000	16.21211			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.96215			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	92.61333	100.00000	92.38522			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.35080	100.00000	23.29423			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.88593	100.00000	92.65714			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.70772	100.00000	22.65271			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.99951	100.00000	92.77044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.49919	100.00000	23.44227			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	42.55322	100.00000	42.45015			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.16360	100.00000	22.10990			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.94930	100.00000	13.91551			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	42.57628	100.00000	42.47313			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.66603	100.00000	17.62714			4,675,300,000,000.00	46,753,000	52,953,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.04657	9.25000	102.02136			301,461,505,250.00	32,590,433	642,590,433.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.60666	10.00000	104.57862			107,898,230,000.00	10,789,823	274,642,823.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.12607	7.85000	102.10459			63,509,608,600.00	8,090,396	52,090,396.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.38899	7.50000	102.36850			866,274,682,500.00	115,503,291	1,074,602,367.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	86.79709	100.00000	86.59709			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.12175	100.00000	12.09239			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.79587	100.00000	11.76730			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	43.28125	100.00000	43.17641			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	43.47426	100.00000	43.36893			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.29210	8.37500	101.26928			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	44.43925	100.00000	44.33160			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.21491	100.00000	27.15500			0.00	0	5,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	9.37658	100.00000	9.35583			0.00	0	1,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	95.09593	100.00000	94.85457			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	87.93577	100.00000	87.72934			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.34618	100.00000	10.32111			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.24777	100.00000	8.22779			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.74065	100.00000	1.73638			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.01636	100.00000	12.98756			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.38993	100.00000	9.36718			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	35.80948	100.00000	35.72598			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	49.27969	100.00000	49.17122			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.39295	100.00000	4.38259			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.25957	100.00000	3.25235			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.71994	100.00000	3.71171			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.29852	100.00000	0.29795			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.01986	100.00000	0.01982			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01831	100.00000	0.01827			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	30.54517	100.00000	30.47756			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	65.68700	100.00000	65.52613			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.87118	100.00000	33.80413			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	29.54404	100.00000	29.48555			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04448	100.00000	0.04437			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.95397	100.00000	10.92744			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	61.07073	100.00000	60.92278			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.04934	100.00000	14.01530			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	92.42161	100.00000	92.19397			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.60576	100.00000	9.58249			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.45618	100.00000	10.43084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On	20/06/2014			100.00000	30.38318	100.00000	30.30958			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.35861	100.00000	1.35385			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.39048	100.00000	1.38503			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.89519	100.00000	13.86154			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.62692	100.00000	1.62155			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.88632	100.00000	0.88119			0.00	0	0.00
FRC126	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC127	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.02498	100.00000	1.02116			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.00627	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	31.04711	100.00000	30.97840			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	25.02150	100.00000	24.96022			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.16656	100.00000	17.12498			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.13784	100.00000	14.10359			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	46.34200	100.00000	46.22851			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.38885	6.90500	100.37027			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.48612	100.00000	9.46313			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	54.56720	100.00000	44.92347			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	28.01318	100.00000	27.94531			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	1.10585	100.00000	1.10314			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	102.61052	5.87500	102.59420			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.17393	100.00000	11.14687			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	11.26651	100.00000	11.23921			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	6.49705	100.00000	6.48259			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.85463	100.00000	21.81328			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.95205	100.00000	5.93881			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.15416	100.00000	7.13824			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	85.44851	100.00000	85.25297			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.10379	100.00000	11.08279			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	85.58096	100.00000	85.38645			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.10585	100.00000	1.10314			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.55673	100.00000	16.51662			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.75197	100.00000	16.71139			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.09751	100.00000	15.06094			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.80797	4.73000	104.78081			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.98542	100.00000	85.79000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.30303	100.00000	15.26597			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.98081	100.00000	9.95663			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.11222	100.00000	11.08530			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.37213	100.00000	24.31309			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.63449	100.00000	12.60389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	12.24364	100.00000	12.21398			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	85.17859	100.00000	84.98500			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	85.16811	100.00000	84.97454			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.79809	100.00000	58.68168			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.80399	100.00000	58.68757			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	58.82764	100.00000	58.71118			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	57.18751	100.00000	57.04896			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.71693	100.00000	10.69571			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.05654	100.00000	15.02673			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.70565	100.00000	10.68446			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.00390	100.00000	18.96627			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.62635	100.00000	15.59540			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.71163	100.00000	43.60574			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.86270	100.00000	46.74917			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.81520	100.00000	43.70906			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.97424	100.00000	46.86045			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	44.07016	100.00000	43.96340			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	44.14983	100.00000	44.04288			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.98640	100.00000	44.87741			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	46.01418	100.00000	45.90271			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.65954	100.00000	46.54650			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.79252	100.00000	19.74636			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	41.16252	100.00000	41.06280			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.64697	100.00000	24.58660			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.06124	100.00000	16.01109			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.94104	100.00000	12.90934		300,000,000,000.00	0.00	3,000,000	1,500,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.69949	100.00000	9.66921			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.61611	100.00000	8.59524			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28071	100.00000	0.27984			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.98720	100.00000	3.97832			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.81451	100.00000	8.79292			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.28720	100.00000	4.27709			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	76.47252	100.00000	76.47251			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	76.47252	100.00000	76.47251			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	98.71942	100.00000	98.45826			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.57764	100.00000	9.55443			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.29630	100.00000	96.04222			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.83165	100.00000	38.73758			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	39.38593	100.00000	39.29053			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.85920	2.00000	103.83987			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	52.58441	100.00000	52.45703			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.70124	100.00000	56.56388			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.42617	100.00000	56.25000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.89957	100.00000	0.89604			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.75415	100.00000	1.74868			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.68903	100.00000	54.51829			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.00925	100.00000	53.84063			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00278	100.00000	0.00277			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			100.00000	9.83514	100.00000	9.80443			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.67902	100.00000	1.67378			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.84572	100.00000	28.75365			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.26775	100.00000	17.21384			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.48686	100.00000	27.42635			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.78634	100.00000	21.73839			0.00	0	2,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.93392	9.00000	98.90737			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.61341	8.00000	104.58839			0.00	0	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.59880	100.00000	13.56870			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.91989	9.00000	100.90367			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.51810	100.00000	11.49261			0.00	0	2,800,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.00609	100.00000	12.97715			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.72227	100.00000	9.70075			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.45726	100.00000	2.45131			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	8.69719	100.00000	8.67003			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.33082	9.48500	102.30492			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	66.94367	100.00000	66.79469			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	89.27328	100.00000	89.05970			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	89.28787	100.00000	89.07427			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	89.38123	100.00000	89.16741			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	92.03965	100.00000	91.81351			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD173	On	06/08/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.23129	100.00000	7.21377			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.01902	100.00000	8.99717			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	91.96034	100.00000	91.73440			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	92.09631	100.00000	91.87003			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	92.15295	100.00000	91.92654			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	92.35689	100.00000	92.12997			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	21.23234	100.00000	21.18091			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.76345	100.00000	11.73495			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.80487	100.00000	6.78821		354,000,000,000.00	3,540,000	1,770,000.00	
GRT04	On	15/09/2016			100.00000	9.78505	100.00000	9.76134			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	10.37506	100.00000	10.34965			0.00	0	2,200,000.00
GSIZ16	On	23/09/2016			100.00000	10.11777	100.00000	10.09327			0.00	0	0.00
HMS1B2	On	19/07/2012			100.00000	99.83843	100.00000	99.57148			0.00	0	0.00
HMS1B3	On	19/07/2012			100.00000	99.83843	100.00000	99.57148			0.00	0	0.00
HMS1B5	On	19/07/2012			100.00000	102.95838	100.00000	102.68308			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6On	19/07/2012	Spot Bond			100.00000	107.92453	100.00000	107.63597			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	45.95756	100.00000	45.84500			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.11320	100.00000	15.07618			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.86228	100.00000	16.82099			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	99.91671	100.00000	99.64956			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	46.16358	100.00000	46.05052			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.51862	100.00000	15.48061			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.26770	100.00000	17.22541			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	100.01782	100.00000	99.75040			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	46.53441	100.00000	46.42044			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.03987	100.00000	16.00059			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.78895	100.00000	17.74538			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	100.37663	100.00000	100.10824			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	47.02886	100.00000	46.91368			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.67695	100.00000	16.63611			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	100.81698	100.00000	100.54741			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	101.46935	100.00000	101.19804			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	14.11908	100.00000	14.08765			0.00	0	30,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23On	07/12/2023	Spot Bond				100.00000	5.93941	100.00000	5.92627			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.93437	100.00000	5.92123			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.27035	100.00000	13.24082			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.27035	100.00000	13.24082			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.35060	2.00000	100.30045			1,270,000,000,000.00	635,000,000	420,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.38278	2.25000	100.32802			1,523,250,000,000.00	677,000,000	180,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	103.42523	2.50000	103.40465			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	94.30699	100.00000	94.07004			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	86.53843	100.00000	86.33903			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	87.70703	100.00000	87.50210			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	23.78810	100.00000	23.73573			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	58.67186	100.00000	58.52973			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	16.66441	100.00000	16.62404			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	15.80368	100.00000	15.76540			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	56.39828	100.00000	56.26165			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	40.14686	100.00000	40.04961			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	28.09825	100.00000	28.03018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	34.72583	100.00000	34.64938			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.91343	100.00000	16.87620			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.85643	100.00000	13.82592			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.75961	100.00000	31.68933			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.40329	100.00000	31.95925			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.25929	1.75000	106.24024			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.25775	8.27000	103.23477			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.86691	100.00000	15.82847		150,000,000,000.00	0.00	1,500,000	750,000.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.66203	100.00000	2.65558			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.81672	100.00000	4.80601			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.98720	100.00000	3.97832			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.33775	100.00000	16.28674			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.85408	100.00000	9.82332			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.37150	8.76500	102.34751			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.27609	100.00000	17.22215			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.44152	100.00000	10.40892			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	56.80801	100.00000	56.68297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.03351	100.00000	15.99803			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.03351	100.00000	15.99803			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.22225	5.00000	102.20838			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.94948	100.00000	19.90533			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.77516	100.00000	20.72484			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.77516	100.00000	20.72484			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.01540	100.00000	9.98414			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.78654	100.00000	7.76768			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.91585	100.00000	21.86762			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.93846	100.00000	55.81532			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.58076	100.00000	14.54544			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND228	On	10/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.62145	100.00000	62.46975			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.24067	100.00000	14.20617			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.57378	100.00000	15.53605			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.51847	100.00000	14.48330			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	77.00264	100.00000	76.84955			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.38498	100.00000	86.18267			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.95511	100.00000	8.93342			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.89710	100.00000	23.83921			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.80181	100.00000	9.77807			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING143	On	11/09/2012	Spot Bond			100.00000	87.16121	100.00000	86.95755			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	85.92533	100.00000	85.72734			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	80.11869	100.00000	79.88166			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.08788	6.50000	100.07617			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	54.46886	100.00000	54.29879			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	64.61306	100.00000	64.27597			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.63473	100.00000	82.38806			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	81.41593	100.00000	81.17647			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.79865	100.00000	82.55584			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.56530	100.00000	11.52575			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	96.39252	100.00000	96.14473			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.76127	100.00000	64.60439			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	44.24442	100.00000	44.13725			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	44.24442	100.00000	44.13725			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.73577	100.00000	46.43194			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.66104	100.00000	33.57950			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	97.68978	100.00000	97.43604			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.21423	100.00000	22.16042			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.20959	100.00000	23.15337			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.78340	100.00000	41.68218			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.70705	100.00000	16.65432			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.65271	100.00000	10.61908			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.13536	100.00000	8.10968			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.11623	8.80000	102.09220			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.96352	100.00000	33.88876			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.07129	100.00000	13.03963			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.64067	100.00000	13.61065			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.54837	100.00000	23.49132			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.99256	100.00000	16.95140			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.18945	100.00000	19.14698			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.57157	100.00000	9.54837			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02826	100.00000	0.02819			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.22298	2.75000	101.21538			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	103.09958	2.60000	103.07868			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.64546	100.00000	9.61535			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	63.20091	100.00000	63.06104			0.00	0	1,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	56.09529	100.00000	55.95939			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.87578	100.00000	16.83864			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.74169	100.00000	11.71324			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.74162	2.60000	101.71775			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504		2,000,000,000,000.00	0.00	20,000,000	10,000,000.00
IVA229	On	19/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126		1,000,000,000,000.00	10,000,000	10,000,000.00	
IVA241	On	11/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.63697	100.00000	55.50219			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.86750	100.00000	8.84602			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	25.08251	100.00000	25.02107			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.18742	100.00000	67.02466			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.79227	100.00000	66.63047			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.16247	100.00000	72.99965			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	68.97227	100.00000	68.82128			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.87175	100.00000	69.71626			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	60.49690	100.00000	60.36301			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	99.38388	100.00000	99.12641			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.82154	100.00000	15.78672			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	45.40815	100.00000	45.29694			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.50134	100.00000	15.46379		46,700,000,000,000.00	467,000,000	839,000,000.00	
LGL1	On	12/09/2012	Spot Bond			100.00000	89.08815	100.00000	88.88048			0.00	0	5,800,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ013On	06/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
MAQ014On	02/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247		1,300,000,000,000.00		13,000,000	11,000,000.00
MAQ018On	11/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577		39,700,000,000,000.00		397,000,000	397,000,000.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.95985	100.00000	65.79830			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.32884	100.00000	31.25212			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	92.42591	100.00000	92.19714			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.24334	100.00000	57.10467			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.44687	100.00000	23.39007			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	82.15434	100.00000	81.97258			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.40991	100.00000	19.36290			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.32775	100.00000	16.27621			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	65.38056	100.00000	65.22044			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	65.59945	100.00000	65.43879			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.24241	100.00000	32.16345			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.45356	100.00000	99.18256			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17UOn	23/11/2012	Spot Bond			100.00000	91.02718	100.00000	90.80624			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.75306	100.00000	31.67529			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	62.22891	100.00000	62.07816			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.12774	100.00000	30.05476			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.24667	100.00000	31.06332			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.26931	100.00000	17.22748			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.99506	100.00000	8.97327			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.86025	8.00000	101.83842			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.57903	100.00000	86.37908			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.44899	100.00000	21.39702			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.32607	100.00000	16.28994			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.32607	100.00000	16.28994			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.22490	100.00000	3.21777			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	7.87477	100.00000	7.85744			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.74785	100.00000	7.73080			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.25408	8.59000	102.23059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4On	05/01/2019	Spot Bond				9.34000	100.14894	9.34000	100.12411			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond				10.01000	100.15938	10.01000	100.13280			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond				100.00000	22.45778	100.00000	22.40808			0.00	0	102,600,000.00
MFS1A1On	20/12/2015	Spot Bond				100.00000	12.30813	100.00000	12.27832			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond				100.00000	7.53631	100.00000	7.51805			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond				100.00000	10.93175	100.00000	10.90526			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond				100.00000	17.96981	100.00000	17.93026			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond				100.00000	18.65813	100.00000	18.59988			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond				8.78500	100.96777	8.78500	100.94405			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond				100.00000	56.55332	100.00000	56.41632			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond				8.00000	100.88259	8.00000	100.86097			0.00	0	9,800,000.00
MTN02 On	13/07/2014	Spot Bond				100.00000	32.87843	100.00000	32.80526			0.00	0	3,050,600.00
MTN03 On	13/07/2015	Spot Bond				100.00000	21.89963	100.00000	21.85090			0.00	0	11,200,000.00
MTN04 On	13/07/2017	Spot Bond				100.00000	16.67901	100.00000	16.64188			0.00	0	3,600,000.00
MTN05 On	28/10/2013	Spot Bond				100.00000	41.37543	100.00000	41.28385			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond				100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond				100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond				100.00000	0.07296	100.00000	0.07278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07296	100.00000	0.07278			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.94039	100.00000	6.92357			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.02667	100.00000	7.00964			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.11293	100.00000	7.09571			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.18196	100.00000	7.16456			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.29699	100.00000	7.27931		1,800,000,000,000.00	18,000,000	9,000,000.00	
N4A308	On	14/08/2020	Spot Bond			100.00000	7.35450	100.00000	7.33669			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.42353	100.00000	7.40554			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.59607	100.00000	7.57768			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.71110	100.00000	7.69242			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.83764	100.00000	7.81866			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.95267	100.00000	7.93341			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.01019	100.00000	7.99078			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.70038	100.00000	8.67930			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.50561	100.00000	9.48259			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07296	100.00000	0.07278			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07296	100.00000	0.07278			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.94133	100.00000	31.86310			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On	27/10/2014			100.00000	16.13172	100.00000	16.09222			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.74462	100.00000	9.72102			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.63092	100.00000	1.62697			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	87.91491	100.00000	87.70853		200,000,000,000.00		2,000,000	1,000,000.00
NBK2A	On	15/09/2015			100.00000	20.47297	100.00000	20.42791		600,000,000,000.00		6,000,000	12,500,000.00
NBK2B	On	15/09/2015			100.00000	13.70138	100.00000	13.66819			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.23498	100.00000	15.20144		280,000,000,000.00		2,800,000	6,900,000.00
NBK4	On	28/10/2024			100.00000	0.01986	100.00000	0.01982			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	66.97968	100.00000	66.81564			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	21.16457	100.00000	21.11772			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.74158	100.00000	18.69568			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.58680	100.00000	9.56332			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	33.67659	100.00000	33.60246			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	27.33505	100.00000	27.26884			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	16.43419	100.00000	16.39801			0.00	0	9,400,000.00
NBK9B	On	23/03/2016			100.00000	10.58440	100.00000	10.55876			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	67.22155	100.00000	67.06397			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	65.68489	100.00000	65.52402			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN19 On	07/03/2013	Spot Bond			100.00000	59.61562	100.00000	59.47119			0.00	0	0.00
NCLN42 On	30/07/2012	Spot Bond			100.00000	97.48383	100.00000	97.23063			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	22.82762	100.00000	22.78443			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	37.97998	100.00000	37.90812			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	21.77201	100.00000	21.73082			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.64757	100.00000	20.60850			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.38758	100.00000	17.34546			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	58.70328	100.00000	58.56107			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	56.89132	100.00000	56.75350			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.71808	100.00000	56.58068			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.71808	100.00000	56.58068			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.71808	100.00000	56.58068			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.24355	100.00000	16.20421			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	15.71627	100.00000	15.67819			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.37687	100.00000	17.33432			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.94377	100.00000	16.90273			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.55250	100.00000	9.53442			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.34043	100.00000	13.30811			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On	08/12/2015			100.00000	9.40886	100.00000	9.39106			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.67488	100.00000	12.64384			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	13.43235	100.00000	13.39945			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.60310	100.00000	12.57224			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	85.50546	100.00000	85.37591			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	36.28202	100.00000	36.19413			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.65513	100.00000	28.59839			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.56251	100.00000	28.50596			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.05728	100.00000	9.01702			0.00	0	0.00
NED10	On	15/08/2012			100.00000	93.08260	100.00000	92.85047			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.37079	100.00000	20.32594			0.00	0	720,000.00
NED12A	On	14/12/2012			100.00000	86.32596	100.00000	86.12705			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	73.69357	100.00000	73.55240			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.88985	100.00000	46.78663		99,000,000,000.00		990,000	330,000.00
NED8	On	08/02/2014			100.00000	37.90294	100.00000	37.81858			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.50926	100.00000	7.49605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				100.00000	17.36673	100.00000	17.32850			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				100.00000	12.09725	100.00000	12.06794			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
NET43 On	13/07/2012	Spot Bond				100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
NET44 On	16/08/2012	Spot Bond				100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				100.00000	8.72895	100.00000	8.70849			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				100.00000	13.75871	100.00000	13.72809			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				100.00000	11.88056	100.00000	11.85178			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond				6.82500	100.92373	6.82500	100.90517			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond				6.58500	100.89136	6.58500	100.87346			0.00	0	50,000,000.00
NQ1A14On	22/05/2013	Spot Bond				100.00000	57.80141	100.00000	57.66139		400,000,000,000.00	0.00	4,000,000	2,000,000.00
NQ1A15 On	22/05/2015	Spot Bond				100.00000	10.13730	100.00000	10.10565			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				100.00000	12.10613	100.00000	12.07680			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond				6.92500	100.93721	6.92500	100.91838			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond				100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond				100.00000	10.13730	100.00000	10.10565			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				100.00000	12.33169	100.00000	12.30181			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond				7.32500	100.99112	7.32500	100.97121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13On	22/05/2013	Spot Bond			100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	10.13730	100.00000	10.10565			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	91.26512	100.00000	91.04307			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	61.67162	100.00000	61.52222			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	91.39975	100.00000	91.17738			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	61.89199	100.00000	61.74205			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	91.46707	100.00000	91.24453			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	62.16745	100.00000	62.01684			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	62.52555	100.00000	62.37407			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.06477	100.00000	10.04040			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.11099	8.21500	101.08865			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	48.40716	100.00000	48.29426			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.72944	100.00000	33.65520			0.00	0	122,000,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.90868	100.00000	13.87790			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.37688	100.00000	14.34524			0.00	0	1,000,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.74727	100.00000	6.73146			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.41508	100.00000	13.38539			80,000,000,000.00	800,000	6,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012	Spot Bond			100.00000	99.45505	100.00000	99.18478			0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	65.35785	100.00000	65.19779			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	30.92152	100.00000	30.84579			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	30.79097	100.00000	30.71556			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	10.22898	100.00000	10.20420			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.69884	100.00000	13.66529			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.75690	100.00000	13.72321			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.79173	100.00000	13.75796			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.62778	100.00000	14.59195			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.55672	100.00000	15.51862			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.36260	100.00000	21.31029			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.82693	100.00000	16.78968		26,200,000,000.00	262,000	91,362,004.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	97.35704	100.00000	97.10481			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	65.54577	100.00000	65.38699			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	32.57232	100.00000	32.49341			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	65.45861	100.00000	65.30003			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	32.33705	100.00000	32.25871			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA10On	30/04/2017	Spot Bond			100.00000	13.55826	100.00000	13.52541			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	97.12853	100.00000	96.87884			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.51976	100.00000	97.26907			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	77.65779	100.00000	77.65777			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	16.63342	100.00000	16.59313			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	53.05458	100.00000	52.88712			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	92.51312	100.00000	92.28581			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	28.08141	100.00000	28.01339			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	73.42653	100.00000	73.28614			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	86.09526	100.00000	85.89733			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	57.70074	100.00000	57.56096			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	57.85667	100.00000	57.71651			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	39.75961	100.00000	39.66329			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	86.13765	100.00000	85.93963			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.00000	28.22450	100.00000	28.15613			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	73.58560	100.00000	73.44491			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	58.11655	100.00000	57.97577			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.83121	100.00000	39.73472			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	86.21184	100.00000	86.01365			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	28.54436	100.00000	28.47521			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	58.58434	100.00000	58.44242			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	86.40262	100.00000	86.20400			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	28.89788	100.00000	28.82787			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	59.00016	100.00000	58.85723			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	30.36500	100.00000	30.29144			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	82.91195	100.00000	82.72689			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	82.93237	100.00000	82.74725			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	83.01403	100.00000	82.82873			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	17.07937	100.00000	17.04177			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00184			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.95000	125.88610	5.90000	126.02821		79,875,294,109,100.00	424,419,178	20,444,347,232.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	7.59083	100.00000	7.57412			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.37370	100.00000	3.36628			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	52.48612	100.00000	52.36932			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.85000	123.22195	7.78500	123.84168		58,407,705,568,950.00	440,472,047	12,752,004,534.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00082			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.19145	77.41340	219.16684	77.09714			0.00	0	2,055,530,500.00
R197	On	07/12/2023	Spot Bond			2.03000	256.05963	2.03000	256.01185		184,768,326,400.00	91,018,880	121,486,307.00	
R201	On	21/12/2014	Spot Bond			5.05000	108.88494	5.00000	108.98999		13,513,789,743,450.00	675,997,969	2,603,089,900.00	
R202	On	07/12/2033	Spot Bond			2.40000	188.26807	2.40000	188.23108		10,073,561,702,400.00	197,317,376	1,150,655,450.00	
R2023	On	28/02/2023	Spot Bond			8.00000	99.24452	8.00000	99.18893		9,560,800,000,000.00	195,100,000	1,407,600,000.00	
R203	On	15/09/2017	Spot Bond			6.45000	110.45008	6.40000	110.65899		20,517,516,551,100.00	181,010,318	6,605,897,192.00	
R204	On	21/12/2018	Spot Bond			6.75000	106.87723	6.70000	107.12638		14,208,431,501,250.00	104,952,815	3,079,889,601.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.81895	8.75000	100.75045		5,477,500,000,000.00	626,000,000	1,091,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	26.04325	100.00000	25.98016			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.12000	103.33730	5.07000	103.39658		6,823,219,814,400.00	332,660,120	2,184,250,473.00	
R207	On	15/01/2020	Spot Bond			6.99000	101.42119	6.94000	101.69366		20,236,376,398,050.00	895,046,695	5,722,286,400.00	
R208	On	31/03/2021	Spot Bond			7.12000	99.49309	7.07000	99.79085		13,318,167,434,080.00	870,529,134	8,402,041,867.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.43000	79.51316	8.34500	80.21324			13,927,248,024,630.00	652,105,341	9,413,832,907.00
R210	On	31/03/2028	Spot Bond			2.41000	141.90502	2.39500	142.14985			391,438,205,720.00	162,422,492	234,508,692.00
R211	On	31/01/2017	Spot Bond			0.70000	121.34752	0.70000	121.32925			94,556,676,900.00	135,080,967	1,687,703,896.00
R212	On	31/01/2022	Spot Bond			2.00000	119.47476	2.03000	119.15437			1,154,215,050,000.00	577,107,525	1,361,720,525.00
R213	On	28/02/2031	Spot Bond			8.28500	90.42693	8.20500	91.09627			14,001,539,577,520.00	689,986,672	2,732,215,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.34365	6.50000	102.32596			6,434,416,878,500.00	989,910,289	5,736,365,833.00
R222C	On	15/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	57.64287	100.00000	57.51598			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.42858	100.00000	38.34399			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.61905	100.00000	25.56266			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.07937	100.00000	17.04177			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.38625	100.00000	11.36118			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.59083	100.00000	7.57412			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.06055	100.00000	5.04941			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.37370	100.00000	3.36628			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	46.45821	100.00000	46.35538			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.97214	100.00000	30.90359			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	20.64809	100.00000	20.60239			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.76539	100.00000	13.73493			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.17693	100.00000	9.15662			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.11795	100.00000	6.10441			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.07864	100.00000	4.06961			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.71909	100.00000	2.71307			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.81273	100.00000	1.80871			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.20848	100.00000	1.20581			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.80566	100.00000	0.80387			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53710	100.00000	0.53592			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35807	100.00000	0.35728			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23871	100.00000	0.23818			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15914	100.00000	0.15879			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10609	100.00000	0.10586			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07073	100.00000	0.07057			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04715	100.00000	0.04705			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03144	100.00000	0.03137			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02096	100.00000	0.02091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	0.01397	100.00000	0.01394			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00931	100.00000	0.00929			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00621	100.00000	0.00620			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00414	100.00000	0.00413			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00276	100.00000	0.00275			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00184	100.00000	0.00184			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00123	100.00000	0.00122			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00082	100.00000	0.00082			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00055	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	30.97328	100.00000	30.89825			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.56021	100.00000	40.46087			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	10.04265	100.00000	10.01129			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	88.56584	100.00000	88.35646			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	87.50748	100.00000	87.30349			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.34808	100.00000	54.17840			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.13324	100.00000	53.96048			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On	30/03/2015			100.00000	8.82220	100.00000	8.80083			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	89.02281	100.00000	88.81235			0.00	0	0.00
RES010	On	21/09/2012			100.00000	85.96293	100.00000	85.76667			0.00	0	0.00
RES05	On	17/10/2012			100.00000	98.11321	100.00000	97.84946			0.00	0	0.00
RES06	On	18/10/2014			100.00000	16.49169	100.00000	16.45130			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.32583	5.87500	102.30984			0.00	0	0.00
RES09	On	14/08/2012			100.00000	94.15902	100.00000	93.92363			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	22.99630	100.00000	22.94059			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	61.76838	100.00000	61.61874			0.00	0	0.00
RP002	On	28/02/2013			100.00000	62.11874	100.00000	61.96826			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.54620	100.00000	25.48432			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.67943	100.00000	13.65235			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28792	100.00000	0.28722			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.18979	100.00000	4.17964			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.18979	100.00000	4.17964			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	30.38761	100.00000	30.31400			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.30294	100.00000	23.25680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On	25/11/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.46441	5.25000	102.44983			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.41785	100.00000	0.41684			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	62.26095	100.00000	62.13634			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.96753	100.00000	100.70596			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.00280	100.00000	11.97624		60,000,000,000.00	600,000	600,000	5,600,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.83046	100.00000	91.60539			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.60578	100.00000	14.57363		120,000,000,000.00	1,200,000	1,200,000	28,000,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.06813	100.00000	11.04130			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.19477	8.00000	108.17158			0.00	0	25,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.24316	100.00000	9.22053			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.20259	100.00000	8.18271			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.52330	100.00000	19.48033		400,000,000,000.00	4,000,000	4,000,000	19,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	60.07902	100.00000	59.94605			1,390,180,000,000.00	13,901,800	9,334,900.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.16488	100.00000	11.14017			0.00	0	8,100,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	121.58684	5.75000	121.55204			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	41.33975	100.00000	41.24876			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	57.81055	100.00000	57.68260			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	60.01528	100.00000	59.88318			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.07567	100.00000	12.04910			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.07509	100.00000	24.02210			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	60.06699	100.00000	59.93404			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.31122	100.00000	8.29108			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	23.05214	100.00000	22.99630			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.98413	100.00000	21.93088			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.67599	100.00000	9.65255			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	56.23591	100.00000	56.09968			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.19697	100.00000	43.09233			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.71137	100.00000	12.68338			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.68237	100.00000	30.60804			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	12.17305	100.00000	12.14324			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39561	100.00000	0.39465			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.80209	100.00000	0.80032			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.25450	100.00000	8.23451			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.65745	100.00000	10.63387			0.00	0	5,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.53040	10.05000	101.50335			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.47986	100.00000	16.43993			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.79859	100.00000	1.79297		300,000,000,000.00	0.00	3,000,000	1,500,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.32011	100.00000	0.31911			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.73334	8.00000	106.71807			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.09601	100.00000	9.07598			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.77616	100.00000	9.75465			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	64.00201	100.00000	63.86113			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	15.00796	100.00000	14.97492			0.00	0	3,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	55.14636	100.00000	55.01774			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.93941	100.00000	5.92627			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.01226	100.00000	5.99888			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.74679	100.00000	10.72075			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.39838	100.00000	2.39257			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03833	100.00000	0.03822			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.08788	6.50000	100.07617			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.61793	100.00000	10.59221			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	52.71211	100.00000	52.58441			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.27358	100.00000	16.23416			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.48371	100.00000	1.48012			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.63928	8.75000	101.62332			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.42523	100.00000	50.31302			0.00	0	310,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.63657	100.00000	16.59955			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	51.19705	100.00000	51.08374			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	12.07567	100.00000	12.04910			200,000,000,000.00	2,000,000	11,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	15.18909	100.00000	15.15229			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.54831	100.00000	2.54213			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.22145	100.00000	6.20638			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.04379	100.00000	1.04126			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.54055	100.00000	13.51058			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.23577	100.00000	11.20031			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.42099	100.00000	9.39816			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.96215			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.29060	100.00000	8.26922			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.48874	6.75000	101.46567			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.59892	100.00000	21.56500			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	99.69741	7.25000	99.62190			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.65815	100.00000	1.65297			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.35761	8.75000	98.30148			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.78692	13.50000	100.69917			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830 On	18/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	61.20131	100.00000	61.06549			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN928 On	19/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN929 On	19/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN930	On	01/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	22.08940	100.00000	22.04051			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.28416	100.00000	11.25918			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.45517	100.00000	33.38071			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	33.62475	100.00000	33.55074			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.05579	6.27500	101.03869			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	66.11468	100.00000	65.95275			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.14907	100.00000	64.98951			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.59137	100.00000	6.57523			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.31626	8.00000	106.29335			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.61047	6.27000	100.59346			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.59716	100.00000	28.54054			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	43.07088	100.00000	42.93641			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.41933	100.00000	8.30477			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.66161	100.00000	8.54376			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	10.26020	100.00000	10.06400			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.18252	100.00000	9.05758			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.29702	100.00000	10.15692			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.90039	100.00000	14.69766			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	99.61679	100.00000	99.34901			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	99.54321	100.00000	99.27562			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.53170	100.00000	100.26145			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	99.75170	100.00000	99.48354			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.02151	100.00000	99.75263			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.77784	100.00000	7.75879			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.33077	100.00000	8.31036			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.69939	100.00000	8.67808			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.43662	100.00000	9.41351			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.92812	100.00000	9.90380			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	15.13792	100.00000	15.10084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.91603	100.00000	10.88929			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.32320	100.00000	4.31261			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			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	2.76685	100.00000	2.76007			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			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	2.76685	100.00000	2.76007			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			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	2.76685	100.00000	2.76007			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			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	2.76685	100.00000	2.76007			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond			100.00000	38.35287	100.00000	38.25996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	23.08141	100.00000	23.03033			600,000,000,000.00	6,000,000	29,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.25389	6.00000	102.23761			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.70331	100.00000	11.67755			6,350,000,000,000.00	63,500,000	1,036,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.67554	100.00000	13.64544			152,419,000,000.00	1,524,190	282,513,570.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.49990	100.00000	12.47238			13,952,693,800,000.00	139,526,938	316,205,828.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.06634	100.00000	13.03726			0.00	0	168,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.11376	100.00000	10.09149			2,620,000,000,000.00	26,200,000	24,200,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.29491	10.00000	100.26806			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.28756	9.75000	100.26138			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.28809	100.00000	10.26156			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.36146	100.00000	14.32985			0.00	0	2,600,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	77.13740	100.00000	76.98282			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.00496	100.00000	30.92903			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.64814	100.00000	11.61961			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.64730	100.00000	16.61159			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.68515	100.00000	14.65284			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.57367	100.00000	94.33485			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.89314	100.00000	43.78680			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.60279	100.00000	94.36389			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.95763	100.00000	43.85557			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.70759	100.00000	94.46843			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.36542	100.00000	44.25794			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.59094	100.00000	10.55788			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	4.46805	100.00000	4.45410			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.88496	100.00000	1.87908			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.15734	100.00000	11.13623			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.45731	100.00000	17.41888			11,461,500,000.00	114,615	63,114,615.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.56071	100.00000	14.52640			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.71877	100.00000	18.67756			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.65509	100.00000	11.62943			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.25979	100.00000	10.23721			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.06898	100.00000	10.04682			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.98418	100.00000	9.96220			980,000,000,000.00	9,800,000	31,900,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.74417	100.00000	39.65716			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.44728	100.00000	32.37547			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.99455	100.00000	8.97476			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.76191	100.00000	24.70711			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.23775	100.00000	20.19320			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.03441	100.00000	7.01884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	14.44570	100.00000	14.41390			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.97476	100.00000	8.95500			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28655	100.00000	0.28592			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.66384	100.00000	5.65312			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02281	100.00000	0.02276			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.66384	100.00000	5.65312			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.52138	100.00000	15.49193			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.79738	100.00000	13.77120			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.79738	100.00000	13.77120			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	11.58806	100.00000	11.56613			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.58806	100.00000	11.56613			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.32378	100.00000	10.30425			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.77207	100.00000	9.75359			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.14021	100.00000	6.12813			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.78798	100.00000	5.77660			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.43452	100.00000	5.42383			0.00	0	0.00

Total for j-Bonds : 427,223,438,088,800.00 ,069,016,746 97 827 983 524.00

Grand Total: 7,224,255,814,519.00 169,071,425 97 829 415 280.00