



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.33160	8.33160	8.45310	8.45310		19.46	301,253,992.80	36,158	308,578.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,315.78770	1.31579	1,194.096	18.06	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.68770	0.01269	12.495	18.06	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,171.58570	1.17159	1,050.031	17.40	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			18.48570	0.01849	18.431	17.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,076.74300	1.07674	955.397	16.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			23.64300	0.02364	23.797	16.96	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			147.86640	0.14787	119.592	24.10	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			894.76640	0.89477	987.992	24.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			134.08040	0.13408	108.125	24.63	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			980.98040	0.98098	1,076.525	24.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			225.29800	0.22530	183.271	21.91	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			572.19800	0.57220	651.671	21.91	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			181.46570	0.18147	147.107	23.00	0.00	0	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			728.36570	0.72837	815.507	23.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			163.56710	0.16357	132.420	23.55	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			810.46710	0.81047	900.820	23.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			317.35730	0.31736	260.355	20.28	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			364.25730	0.36426	428.754	20.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			282.65700	0.28266	231.061	20.82	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			429.55700	0.42956	499.461	20.82	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			238.27200	0.23827	193.979	21.63	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			535.17200	0.53517	612.379	21.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			453.74200	0.45374	376.451	18.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			200.64200	0.20064	244.851	18.70	0.00	0	100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			427.57380	0.42757	353.748	18.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			224.47380	0.22447	272.148	18.96	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			357.26330	0.35726	293.872	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			304.16330	0.30416	362.272	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			647.60840	0.64761	545.941	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			94.50840	0.09451	114.341	17.34	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			575.24880	0.57525	481.906	17.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			122.14880	0.12215	150.306	17.69	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			510.38850	0.51039	426.160	18.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			157.28850	0.15729	194.560	18.20	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			983.21900	0.98322	862.233	16.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			30.11900	0.03012	30.633	16.52	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			806.06150	0.80606	694.592	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			52.96150	0.05296	62.992	16.93	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			764.85450	0.76485	655.503	17.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			61.75450	0.06175	73.903	17.03	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.43020	8.43020	8.55400	8.55400		19.89	29,101,050.40	3,452	52,408.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			102.29940	0.10230	80.380	29.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,648.29940	2.64830	2,750.180	29.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			319.02530	0.31903	276.722	22.46	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			865.02530	0.86503	946.522	22.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			243.37900	0.24338	208.858	23.98	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,189.37900	1.18938	1,278.658	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			143.54500	0.14354	120.131	27.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,989.54500	1.98954	2,089.931	27.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			463.02200	0.46302	405.423	20.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			509.02200	0.50902	575.223	20.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			397.23220	0.39723	346.515	21.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			643.23220	0.64323	716.315	21.28	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			342.63610	0.34264	297.797	22.07	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			788.63610	0.78864	867.597	22.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			750.56230	0.75056	661.496	17.98	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			196.56230	0.19656	231.296	17.98	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			718.55430	0.71855	632.735	18.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			214.55430	0.21455	252.535	18.10	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			585.82690	0.58583	515.727	19.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			331.82690	0.33183	385.527	19.22	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			783.54570	0.78355	691.318	17.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			179.54570	0.17955	211.118	17.85	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.53110	8.53110	8.65790	8.65790		19.88	4,265,550.00	500	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			459.95850	0.45996	411.362	21.68	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			902.05850	0.90206	980.262	21.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			845.67770	0.84568	761.634	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			287.77770	0.28778	330.534	18.10	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.62530	8.62530	7.93000	7.93000		20.06	9,919,095.00	1,150	1,150.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	642.043	20.32	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	756.743	20.32	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	638.698	20.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	763.398	20.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	635.380	20.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	770.080	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.71170	8.71170	8.84280	8.84280		20.59	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,229.87840	1.22988	1,157.175	18.47	0.00	0	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	13/12/2013	Foreign Exchange Future	8.00	Put			387.07840	0.38708	445.475	18.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			820.28470	0.82028	774.706	21.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			977.48470	0.97748	1,063.006	21.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.12920	9.12920	9.36480	9.36480		22.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,856.30960	1.85631	1,705.655	19.53	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			491.50960	0.49151	576.454	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.55000	10.55000	10.66850	10.66850		24.39	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.33160	8.33160	8.45310	8.45310		19.46	17,504,691.60	2,101	2,950.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			32,107.41360	0.32107	26,350.734	20.22	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			35,797.41360	0.35797	42,190.734	20.22	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.43020	8.43020	8.55400	8.55400		19.89	84,302.00	10	8.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			46,664.05440	0.46664	40,867.521	20.45	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			50,264.05440	0.50264	56,847.521	20.45	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.53110	8.53110	8.65790	8.65790			0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			3,210.00000	0.03210	15,890.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.62530	8.62530	8.75000	8.75000		20.06	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	64,204.276	20.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	75,674.276	20.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	63,869.823	20.35	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	76,339.823	20.35	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	63,537.967	20.38	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	77,007.967	20.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.07960	13.07960	13.24950	13.24950		16.23	5,179,521.60	396	76,995.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,918.70090	1.91870	1,751.248	17.32	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			19.20090	0.01920	21.648	17.32	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,159.30520	1.15931	1,007.596	14.89	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			59.80520	0.05981	77.996	14.89	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			370.76660	0.37077	293.898	17.33	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			571.26660	0.57127	664.298	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			262.13020	0.26213	202.019	18.56	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			862.63020	0.86263	972.419	18.56	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.23170	13.23170	13.40520	13.40520		17.12	0.00	0	1,630.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			670.81480	0.67081	577.619	17.40	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			635.61480	0.63561	715.919	17.40	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.38660	13.38660	13.56540	13.56540		17.61	0.00	0	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,206.67630	1.20668	1,097.892	25.25	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,171.27630	1.17128	1,241.292	25.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10550	0.10550	0.10720	0.10720		24.75	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			404.63300	0.00405	333.143	24.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			684.63300	0.00685	783.143	24.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10690	0.10690	0.10870	0.10870		23.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			637.65600	0.00638	554.761	23.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			767.65600	0.00768	864.761	23.16	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.56800	10.56800	10.65120	10.65120		15.24	2,610,296.00	247	30,093.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,219.82900	1.21983	1,136.157	14.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			18.62900	0.01863	18.157	14.41	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			940.42900	0.94043	861.561	14.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			39.22900	0.03923	43.561	14.05	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			811.93320	0.81193	734.275	13.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			60.73320	0.06073	66.275	13.99	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			584.78280	0.58478	516.133	14.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			133.58280	0.13358	148.133	14.42	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			183.43440	0.18343	149.596	17.92	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			732.23440	0.73223	781.596	17.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			173.89460	0.17389	141.498	18.13	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			772.69460	0.77269	823.498	18.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70350	10.70350	10.79030	10.79030		16.12	12,309,025.00	1,150	52,680.00

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	Call			494.62840	0.49463	438.418	16.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			524.32840	0.52433	554.918	16.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			401.37220	0.40137	352.973	17.39	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			711.07220	0.71107	749.473	17.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			739.55280	0.73955	668.607	14.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			249.25280	0.24925	265.107	14.96	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			684.55500	0.68456	616.189	15.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			294.25500	0.29425	312.689	15.25	0.00	0	750.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.84530	10.84530	10.93720	10.93720		16.39	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			630.19010	0.63019	566.030	16.69	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			662.99010	0.66299	690.730	16.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.17110	11.17110	11.17110	11.17110		17.16	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			922.37740	0.92238	926.168	17.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			951.27740	0.95128	955.068	17.33	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			444.20600	444.20600	440.84500	440.84500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			450.55800	450.55800	447.15100	447.15100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			402.27900	402.27900	399.63500	399.63500			0.00	0	1,005.00
ALBI	On	01/11/2012	Index Future			408.03100	408.03100	405.35200	405.35200			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.23350	8.23350	8.35330	8.35330		19.75	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			954.00000	0.95400	834.000	25.71	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	25.71	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			168.00000	0.16800	94.000	19.75	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			65.00000	0.06500	111.000	19.75	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.41680	8.41680	8.46150	8.46150		16.43	0.00	0	5,862.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			300.56800	0.30057	272.975	16.47	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			259.06800	0.25907	276.175	16.47	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.45790	8.45790	8.50520	8.50520		16.51	0.00	0	11,786.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			416.19480	0.41619	388.126	16.52	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			370.99480	0.37099	390.226	16.52	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.50210	8.50210	8.55270	8.55270		16.50	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			508.46540	0.50847	479.422	16.51	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			465.76540	0.46577	487.322	16.51	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.71710	9.71710	9.76940	9.76940		17.81	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.16990	8.16990	8.23130	8.23130		13.84	0.00	0	33.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			213.60160	0.21360	187.193	14.36	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			252.30160	0.25230	287.293	14.36	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.25230	8.25230	8.31700	8.31700		14.60	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			327.81840	0.32782	297.835	14.90	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			360.81840	0.36082	395.535	14.90	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.10890	0.10890	0.11200	0.11200			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05130	0.05130	0.05290	0.05290			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.14620	0.14620	0.13220	0.13220			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02730	0.02730	0.03120	0.03120			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.20440	0.20440	0.16060	0.16060			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.06470	0.06470	0.08090	0.08090			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.81830	8.81830	8.87600	8.87600		18.12	2,363,304.40	268	18,517.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			323.11350	0.32311	283.349	18.64	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			357.11350	0.35711	375.049	18.64	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.94730	8.94730	9.00700	9.00700		19.27	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			495.95870	0.49596	445.474	19.59	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			528.95870	0.52896	538.174	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry			8.23480	8.23480	8.35450	8.35450		19.80	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call			955.00000	0.95500	835.000	25.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	25.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			637.00000	0.63700	517.000	20.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			3.00000	0.00300	2.000	20.04	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			174.00000	0.17400	100.000	19.80	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			70.00000	0.07000	115.000	19.80	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			64.00000	0.06400	33.000	22.74	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			220.00000	0.22000	308.000	22.74	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.27420	8.27420	8.39450	8.39450		18.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			296.00000	0.29600	224.000	18.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			152.00000	0.15200	200.000	18.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			183.00000	0.18300	136.000	20.75	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			299.00000	0.29900	372.000	20.75	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			999.00000	0.99900	879.000	16.88	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	16.88	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			693.00000	0.69300	578.000	16.72	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			19.00000	0.01900	24.000	16.72	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.31140	8.31140	8.43240	8.43240		19.28	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			755.00000	0.75500	645.000	17.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			43.00000	0.04300	54.000	17.00	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			385.00000	0.38500	313.000	19.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			203.00000	0.20300	252.000	19.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			271.00000	0.27100	218.000	20.50	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			349.00000	0.34900	417.000	20.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,049.00000	1.04900	927.000	16.85	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			17.00000	0.01700	16.000	16.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.34420	8.34420	8.46590	8.46590		19.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			340.00000	0.34000	283.000	20.34	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			384.00000	0.38400	449.000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,094.00000	1.09400	974.000	17.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			28.00000	0.02800	30.000	17.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			811.00000	0.81100	701.000	17.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			65.00000	0.06500	77.000	17.10	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			454.00000	0.45400	380.000	19.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			238.00000	0.23800	286.000	19.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.38100	8.38100	8.50370	8.50370		19.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			524.00000	0.52400	451.000	19.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			270.00000	0.27000	320.000	19.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			411.00000	0.41100	351.000	20.23	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			417.00000	0.41700	480.000	20.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,147.00000	1.14700	1,027.000	17.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			43.00000	0.04300	46.000	17.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			871.00000	0.87100	764.000	17.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			87.00000	0.08700	103.000	17.22	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.41450	8.41450	8.53800	8.53800		19.71	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			470.00000	0.47000	410.000	20.16	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			442.00000	0.44200	506.000	20.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			924.00000	0.92400	818.000	17.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			106.00000	0.10600	124.000	17.29	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.44440	8.44440	8.56860	8.56860		19.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			968.00000	0.96800	863.000	17.22	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			119.00000	0.11900	139.000	17.22	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			519.00000	0.51900	458.000	20.04	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			460.00000	0.46000	524.000	20.04	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			9.22600	87.02089	9.34900	86.03835			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.31600	84.48484	9.44300	83.48700			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			403.17100	403.17100	400.65800	400.65800			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			24,280.00000	2.42800	49,410.000		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			408.93600	408.93600	406.39000	406.39000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			24,300.00000	2.43000	49,760.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.09100	175.09100	175.11800	175.11800			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.59500	177.59500	177.62300	177.62300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.60000	94.40000	5.60000	94.40000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.58000	94.42000	5.59000	94.41000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.51000	94.49000	5.49000	94.51000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.46000	94.54000	5.45000	94.55000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.38000	94.62000	5.31000	94.69000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.36000	94.64000	5.30000	94.70000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.35000	94.65000	5.28000	94.72000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.37000	94.63000	5.29000	94.71000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.44000	94.56000	5.38000	94.62000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.59000	94.41000	5.52000	94.48000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.77000	94.23000	5.70000	94.30000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.96000	94.04000	5.88000	94.12000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.60160	6.60160	6.66450	6.66450		12.86	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				215.61930	0.21562	173.840	12.86	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				141.11930	0.14112	162.240	12.86	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.65480	6.65480	6.70550	6.70550		15.21	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				327.01050	0.32701	293.664	15.20	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				251.51050	0.25151	268.864	15.20	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.06000	126.08169	6.12300	125.88346		2.45	0.00	0	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				472.81000	0.47281	581.060	2.43	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.15	Put				387.97000	0.38797	297.990	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				879.74000	0.87974	1,029.370	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				168.89000	0.16889	120.290	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,394.70000	1.39470	1,571.630	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				61.96000	0.06196	40.660	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				2,569.24000	2.56924	2,765.210	2.62	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				5.01000	0.00501	2.750	2.62	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				6.09000	121.07972	6.15900	120.88025		2.72	0.00	0	200.00
R157 On	01/11/2012	Bond Future	6.24	Call				921.83000	0.92183	1,032.500	2.72	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put				688.22000	0.68822	599.420	2.72	0.00	0	0.00
R157 On	07/02/2013	Bond Future				6.11400	122.99939	6.19200	122.79555		2.66	0.00	0	0.00
R157 On	07/02/2013	Bond Future	6.28	Call				1,163.44000	1.16344	1,274.260	2.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.28	Put			934.02000	0.93402	841.000	2.67	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.04200	122.05071	8.17000	120.82449		11.34	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			357.56000	0.35756	568.070	10.96	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			5,351.46000	5.35146	4,335.750	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			421.35000	0.42135	659.620	10.99	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			5,012.98000	5.01298	4,025.030	10.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			532.68000	0.53268	816.170	11.03	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			4,524.33000	4.52433	3,581.600	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			7,671.52000	7.67152	8,833.880	12.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			136.96000	0.13696	73.100	12.03	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			4,996.91000	4.99691	6,037.840	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			463.81000	0.46381	278.520	11.72	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			5,680.77000	5.68077	6,764.110	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			341.98000	0.34198	199.100	11.80	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			5,758.11000	5.75811	6,845.660	11.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			330.30000	0.33030	191.630	11.81	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,198.85000	1.19885	1,696.870	11.18	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,831.33000	2.83133	2,103.130	11.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,315.63000	2.31563	3,055.490	11.34	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,558.25000	1.55825	1,071.890	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			2,592.94000	2.59294	3,378.100	11.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1,365.68000	1.36568	924.620	11.39	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.11200	123.80154	8.24500	122.55157		12.88	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,104.12000	2.10412	2,557.850	12.51	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			6,164.78000	6.16478	5,368.540	12.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.82	Call			6,986.52000	6.98652	7,899.630	13.16	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,791.21000	1.79121	1,454.350	13.16	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.18700	120.46397	8.32400	119.20264		13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			5,795.94000	5.79594	6,518.820	13.49	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			4,472.55000	4.47255	3,934.100	13.49	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			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			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			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.80826	219.80826	219.76803	219.76803			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			118.03000	0.11803	158.260		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.41774	256.41774	256.35184	256.35184			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			201.84000	0.20184	267.740		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.84900	109.75461	4.91100	109.60988		1.74	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			725.71000	0.72571	850.040		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			54.28000	0.05428	33.880		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.72800	111.32373	4.79800	111.17678		1.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			871.17000	0.87117	977.040		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			219.31000	0.21931	178.230		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.53700	108.67658	4.61900	108.52534		1.77	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			992.28000	0.99228	1,095.420		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			329.76000	0.32976	281.660		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.38434	189.38434	189.33370	189.33370			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			893.70000	0.89370	944.340		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.66000	110.02712	6.74300	109.65892		4.79	50,062,339.60	455	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			457.24000	0.45724	598.720		0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,092.59000	1.09259	865.870		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,000.96000	1.00096	1,229.480		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			528.58000	0.52858	388.900		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,959.99000	1.95999	2,269.140		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			176.82000	0.17682	117.770		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,528.14000	3.52814	3,884.480		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			28.04000	0.02804	16.180		0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.71500	107.44363	6.80300	107.07104			0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,577.58000	1.57758	1,780.480		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,294.98000	1.29498	1,125.290		0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.77400	109.14440	6.86800	108.76715			0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			1,989.09000	1.98909	2,192.470		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,701.25000	1.70125	1,527.380		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.98800	106.14731	7.09200	105.60481			0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,063.09000	1.06309	1,380.980		0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			762.04000	0.76204	537.430		0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.05000	107.66227	7.15800	107.11914			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.22	Call			1,953.94000	1.95394	2,251.390	6.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,643.71000	1.64371	1,398.030	6.89	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.11400	105.33321	7.22800	104.78287		7.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			2,504.23000	2.50423	2,801.810	7.04	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			2,206.42000	2.20642	1,953.660	7.04	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.05900	103.80742	5.11800	103.72474		0.98	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			201.14000	0.20114	253.640	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			100.36000	0.10036	70.180	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.89300	105.29171	4.96400	105.20873		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			309.39000	0.30939	357.320	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			209.02000	0.20902	173.970	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.56900	103.19349	4.66200	103.10865		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			375.78000	0.37578	423.020	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			286.49000	0.28649	248.890	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.32200	100.03869	7.45100	99.31390		7.37	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			1,197.60000	1.19760	1,629.580	7.38	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			868.28000	0.86828	575.470	7.38	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.38800	101.47119	7.52300	100.73510		8.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,195.24000	2.19524	2,601.970	8.32	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,886.47000	1.88647	1,557.110	8.32	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.45900	99.43784	7.60100	98.68933		8.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			2,782.18000	2.78218	3,191.620	8.34	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			2,473.24000	2.47324	2,134.170	8.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.42500	98.11494	7.55800	97.30385		8.28	34,340,229.00	350	16,032.00
R208	On	02/08/2012	Bond Future	7.20	Call			333.58000	0.33358	536.290	8.00	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			2,536.64000	2.53664	1,928.260	8.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			945.38000	0.94538	1,349.290	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,298.03000	1.29803	890.850	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,998.19000	1.99819	2,596.270	8.32	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			544.32000	0.54432	331.310	8.32	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			4,186.71000	4.18671	4,946.630	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			102.87000	0.10287	51.700	8.64	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.49000	96.12415	7.62900	95.29796		9.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,444.66000	2.44466	2,907.970	9.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2,026.09000	2.02609	1,663.210	9.63	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.55800	97.64990	7.70300	96.81191		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,165.25000	3.16525	3,629.470	9.53	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,723.98000	2.72398	2,350.210	9.53	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			8.61500	78.47243	8.73700	77.49143		15.74	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			2,450.01000	2.45001	3,098.960	15.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			1,092.80000	1.09280	760.750	15.66	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.68100	76.45515	8.80700	75.45528		18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.99	Call			4,171.10000	4.17110	4,769.080	18.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,755.62000	2.75562	2,353.730	18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.75100	77.66756	8.88100	76.65012		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,341.48000	5.34148	5,935.860	19.09	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,975.67000	3.97567	3,552.610	19.09	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.36055	143.36055	143.32239	143.32239			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			662.39000	0.66239	700.550		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.46978	120.46978	120.44295	120.44295			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			82.95000	0.08295	109.780		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.71199	117.71199	117.68122	117.68122			0.00	0	2,989.00
R212	On	02/08/2012	Bond Future	117.39	Call			291.22000	0.29122	321.990		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			8.45500	89.52785	8.58800	88.42813		13.99	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,405.21000	2.40521	3,123.460	13.98	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			1,173.56000	1.17356	792.090	13.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future			8.52500	87.26745	8.66100	86.15920		16.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,106.57000	4.10657	4,757.660	16.71	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,916.45000	2.91645	2,459.290	16.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.60000	88.65163	8.74100	87.52089		16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,294.08000	5.29408	5,949.060	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			4,045.27000	4.04527	3,569.510	16.74	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			8.66300	80.06702	8.78100	79.07483			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			1,384.07000	1.38407	2,376.260		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30820	1.30820	1.32680	1.32680		18.93	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			509.34880	0.05093	412.836	19.70	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			541.34880	0.05413	630.836	19.70	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32230	1.32230	1.34120	1.34120		19.26	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			753.90590	0.07539	655.745	19.99	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			741.90590	0.07419	832.745	19.99	0.00	0	0.00
Total for Derivatives :												468,993,397.40	46,237	1,533,379.00
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.58494	100.00000	11.55688			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.40696	100.00000	19.36424			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	126.51246	5.00000	126.49548			740,000,000,000.00	148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	87.37815	100.00000	87.17820			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.58474	100.00000	19.54163			0.00	0	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	33.94499	100.00000	33.87028			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.16666	100.00000	10.14203			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.21452	100.00000	13.18543			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.27254	100.00000	46.47781			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	26.91732	100.00000	26.84856			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.35989	100.00000	16.32026			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.53091	100.00000	26.46665			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.25100	100.00000	10.22616			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.69140	100.00000	7.67276			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.53255	100.00000	7.51431			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.64255	100.00000	7.62404			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.96714	100.00000	23.91439			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	16.86771	100.00000	16.82685			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	25.82969	100.00000	25.77284			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	25.08664	100.00000	25.02587			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.42837	100.00000	16.38858			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	12.13310	100.00000	12.10338			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	67.41375	100.00000	67.26372			43,200,000,000.00	432,000	216,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	47.80789	100.00000	47.70266			0.00	0	600,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	38.83148	100.00000	38.70363			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	60.30455	100.00000	60.15846			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	78.96254	100.00000	78.84892			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	34.16841	100.00000	34.08111			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	18.72429	100.00000	18.67645			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	89.97793	8.00000	89.92675			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	90.71845	100.00000	90.49879			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.33368	100.00000	25.27730			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.46053	100.00000	16.42021			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.77101	9.58000	99.74506			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.19710	100.00000	10.17240			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.97914	100.00000	4.96636			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.92959	100.00000	16.88614			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.38523	100.00000	4.37396			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	138.34291	100.00000	137.92800			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	82.03111	100.00000	81.82152			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.72851	100.00000	4.71638			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.05627	100.00000	2.05238			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.05627	100.00000	2.05238			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.36847	6.82500	100.35001			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	98.29640	100.00000	98.03772			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.06122	100.00000	6.04884			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.22568	100.00000	11.20415			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.34978	100.00000	12.31986			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.32515	100.00000	10.30523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	20.16862	100.00000	20.12578			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.42605	100.00000	9.40797			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.92434	100.00000	8.90717			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.21012	100.00000	18.17499			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.42487	100.00000	17.39117			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.97460	100.00000	1.96837			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.92529	100.00000	1.91921			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.76302	100.00000	16.73059			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	20.96333	100.00000	20.93040			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.21460	100.00000	14.16500			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.22860	100.00000	15.19915			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.60944	100.00000	14.58118			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.09465	100.00000	13.06584			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.33562	100.00000	18.29526			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.73697	100.00000	8.71764			0.00	0	6,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.04309	100.00000	11.01879			0.00	0	2,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.98198	100.00000	15.94680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.44709	100.00000	27.37663			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.78864	4.00000	116.73459			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	750,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.23813	100.00000	6.22204			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.13700	100.00000	4.12632			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.44288	100.00000	42.34006			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	54.80802	100.00000	54.67526			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.10225	100.00000	54.96876			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	15.80657	100.00000	15.69320			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.68059	100.00000	40.58204			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.05884	100.00000	63.90195			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.68059	100.00000	40.58204			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	61.21669	100.00000	61.06839			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	55.53394	100.00000	55.41170			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.57695	13.50000	103.54020			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.75831	100.00000	15.72014			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.01426	100.00000	15.97546			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.64866	100.00000	19.60105			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	95.40459	100.00000	95.15933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039 On 20/09/2013 Spot Bond			100.00000	37.66322	100.00000	37.57199			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	37.62269	100.00000	37.53154			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.50237	100.00000	15.46481			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.24016	100.00000	1.23781			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	62.22329	100.00000	62.07090			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	62.22329	100.00000	62.07090			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.02044	100.00000	28.95013			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.18946	100.00000	31.11308			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	92.24299	100.00000	92.01691			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.54111	100.00000	10.52116			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.54111	100.00000	10.52116			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	38.16316	100.00000	38.07070			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.23520	100.00000	13.20314			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.02339	100.00000	13.98942			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	12.88385	100.00000	12.85263			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	13.12125	100.00000	13.08947			0.00	0	0.00
ACL081 On 20/09/2015 Spot Bond			100.00000	13.22571	100.00000	13.19367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On	30/07/2017	Spot Bond			100.00000	12.79836	100.00000	12.76988			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.79836	100.00000	12.76988			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.86647	100.00000	12.83784			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.69392	100.00000	12.66316			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.86647	100.00000	12.83784			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.73025	100.00000	12.70191			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.27782	100.00000	20.23945			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.93368	100.00000	19.88539			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	81.74541	100.00000	81.56732			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.85914	100.00000	37.76743			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.45650	100.00000	11.42875			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.85914	100.00000	37.76743			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	81.74541	100.00000	81.56732			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.23799	100.00000	8.21804			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.23084	100.00000	8.21090			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.24055	100.00000	8.22059			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.03958	100.00000	8.02010			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.72740	100.00000	37.63601			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On	20/12/2017	Spot Bond			100.00000	8.45351	100.00000	8.43304			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	64.03038	100.00000	63.87356			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.66495	100.00000	44.55556			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	64.04182	100.00000	63.88498			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.18857	100.00000	10.16389			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.61254	100.00000	26.54807			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.13987	100.00000	37.05721			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.34143	100.00000	30.26793			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	88.90523	100.00000	88.69355			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.01884	100.00000	8.99675			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.03033	100.00000	9.00822			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.27378	100.00000	6.26188			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.05841	100.00000	23.99948			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.39754	100.00000	3.39003			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.15803	100.00000	4.14888			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.27055	100.00000	5.26058			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.53526	100.00000	3.52748			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.67051	100.00000	3.66244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.00000	0.02609	100.00000	0.02602			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.05841	100.00000	23.99948			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.02609	100.00000	0.02602			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.02609	100.00000	0.02602			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.59339	100.00000	1.58984			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.59339	100.00000	1.58984			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02609	100.00000	0.02602			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.56401	100.00000	34.48027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147	On	20/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.39007	100.00000	23.33341			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.28349	100.00000	10.26742			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	5.43027	100.00000	5.41952			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On	20/06/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27550	100.00000	0.27507			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.50355	1.75000	101.46433			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	5,000,000.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24296	100.00000	0.24237			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24296	100.00000	0.24237		1,300,000,000,000.00	0.00	13,000,000	13,000,000.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	70.64778	100.00000	70.51719			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	70.62750	100.00000	70.49695			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	58.60064	100.00000	58.47095			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.45131	100.00000	2.44537			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	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	11.06116	100.00000	11.03681			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.14863	100.00000	13.11953			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	26.23563	100.00000	26.17138			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.07085	100.00000	18.03108			0.00	0	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.17173	100.00000	25.11008			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.15025	100.00000	13.12114			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.30323	100.00000	5.28962			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	31.92703	100.00000	31.85598			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.57016	100.00000	9.54672			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.30831	100.00000	12.28106			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.68158	100.00000	10.64787			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.39389	100.00000	9.36423			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.15012	100.00000	20.10553			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.01482	100.00000	10.98333			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.31765	100.00000	38.22483			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.12621	100.00000	44.02908			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.40449	100.00000	24.15768			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.82797	100.00000	24.77301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	13.13987	100.00000	13.11079			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.03224	100.00000	29.95948			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.07758	100.00000	16.03821			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.14178	100.00000	46.02877			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.22187	100.00000	17.17969			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.19447	100.00000	17.15236			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.11951	100.00000	14.08493			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	14.96202	100.00000	14.92538			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.18947	100.00000	12.15961			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.22612	100.00000	14.19129			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.22612	100.00000	14.19129			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.22612	100.00000	14.19129			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.62922	100.00000	14.59339			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.62761	100.00000	15.58933			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.22187	100.00000	17.17969			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	13.74786	100.00000	13.71419			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	99.82606	8.00000	99.80434			0.00	0	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	2.76007	100.00000	2.75331			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond				100.00000	1.76645	100.00000	1.76212			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond				100.00000	1.76645	100.00000	1.76212			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond				100.00000	16.45130	100.00000	16.41101			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond				100.00000	62.15420	100.00000	61.92725			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond				100.00000	6.67376	100.00000	6.64939			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	18.88993	100.00000	18.84367			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	1.76645	100.00000	1.76212			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	1.76567	100.00000	1.76125			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.34473	100.00000	4.33651			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	18.32693	100.00000	18.28205			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	16.67957	100.00000	16.63872			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.29603	100.00000	10.27082			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.29822	100.00000	10.27328			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.44839	100.00000	12.41790			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.78631	100.00000	10.75990			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	27.67945	100.00000	27.61239			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	19.28152	100.00000	19.23482			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP58U On	23/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BCP59U On	17/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP60U On	07/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.35843	100.00000	3.35095			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	8.09417	100.00000	8.07882			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	9.03805	100.00000	9.02091			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	9.37807	100.00000	9.35731			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	31.00999	100.00000	30.93487			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	46.41421	100.00000	46.30054			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	29.26895	100.00000	29.19804			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	28.30843	100.00000	28.23985			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	47.50827	100.00000	47.39191			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.31290	100.00000	42.21040			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	67.27577	100.00000	67.11101			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.85984	100.00000	7.84081			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	97.73759	100.00000	97.48890			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.58741	100.00000	10.56148			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.64431	100.00000	10.61824			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.81501	100.00000	10.78852			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.38401	100.00000	11.35612			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.95299	100.00000	11.92372			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.54616	100.00000	13.51299			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.22746	100.00000	8.20753			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	8.77881	100.00000	8.75755			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	8.92918	100.00000	8.90755			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.37069	8.00000	105.34734			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017	Spot Bond			100.00000	9.38029	100.00000	9.35757			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.18226	100.00000	10.15759			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.87494	100.00000	29.80845			0.00	0	3,550,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	99.59690	100.00000	99.34020			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	96.98751	100.00000	96.73754			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	23.77850	1,000.00000	23.62460			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.19668	100.00000	12.16713			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.83547	100.00000	6.81891			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.75407	100.00000	7.73528			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.21710	100.00000	12.18750			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.55413	100.00000	12.52371			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.16690	100.00000	13.13501			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.72014	100.00000	15.68206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.67060	100.00000	14.63506			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.57354	100.00000	55.43891			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	69.30002	100.00000	69.30000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	44.42329	100.00000	44.31449			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	70.62545	100.00000	70.49319			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.28669	100.00000	7.26885			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	92.06186	100.00000	91.83732			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.36575	100.00000	27.30551			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.27733	100.00000	18.23709			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.65596	100.00000	13.62251			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.39021	100.00000	30.31659			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.54034	100.00000	15.50613			0.00	0	11,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.45602	8.00000	61.44292			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27429	100.00000	0.27362			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.54194	8.00000	59.52911			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.92077	100.00000	20.85545			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.89326	100.00000	11.86707			0.00	0	4,650,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.82493	100.00000	18.78326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	11.88059	100.00000	11.85430			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.88354	100.00000	13.85298			10,000,000,000,000.00	100,000,000	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.32685	100.00000	13.29457			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.88318	12.05000	103.86094			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	62.15095	100.00000	62.00038			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.26176	100.00000	29.19009			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.50557	100.00000	23.44800			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	87.20379	100.00000	86.99764			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.11484	100.00000	9.08639			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	81.59074	100.00000	81.41298			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	68.73335	100.00000	68.73334			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	56.94115	100.00000	56.80320			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.89202	100.00000	30.81718			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.12677	100.00000	54.99323			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114 On	20/06/2013	Spot Bond			100.00000	55.12677	100.00000	54.99323			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	55.12677	100.00000	54.99323			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	40.64514	100.00000	40.54668			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	55.15129	100.00000	55.01768			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	54.90610	100.00000	54.77309			0.00	0	0.00
CLN119 On	20/06/2012	Spot Bond			100.00000	69.00001	100.00000	69.00000			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	54.70995	100.00000	54.57742			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.05315	100.00000	58.91009			0.00	0	0.00
CLN124 On	20/06/2012	Spot Bond			100.00000	68.95001	100.00000	68.95000			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	95.95716	100.00000	95.71111			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.28010	100.00000	19.23339			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	44.44350	100.00000	44.33465			0.00	0	0.00
CLN128 On	20/06/2012	Spot Bond			100.00000	68.96668	100.00000	68.96667			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	95.97280	100.00000	95.72671			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.13677	100.00000	19.09041			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	37.69025	100.00000	37.59895			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.45379	100.00000	37.36306			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.89437	100.00000	19.84616			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135 On	22/08/2013	Spot Bond			100.00000	40.78108	100.00000	40.68229			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.54189	100.00000	40.44368			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.28339	100.00000	41.18338			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.44796	100.00000	55.31364			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.27634	100.00000	55.14242			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.26788	100.00000	38.17517			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	48.71549	100.00000	48.60826			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.33415	13.64000	102.29726			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.22686	100.00000	45.12731			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.61817	100.00000	42.51493			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.77708	100.00000	86.57668			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.05846	100.00000	28.98806			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.38260	100.00000	39.28719			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.38260	100.00000	39.28719			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	64.22754	100.00000	64.07023			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.63623	100.00000	17.59350			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	88.76333	100.00000	88.55349			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.03104	100.00000	12.99947			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163 On	20/09/2015	Spot Bond			100.00000	12.85060	100.00000	12.81948			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.37412	100.00000	35.28842			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.29693	100.00000	13.26471			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.37862	100.00000	35.29291			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	86.52153	100.00000	86.32171			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.17837	100.00000	65.01874			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.41842	100.00000	65.25820			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.26309	100.00000	65.10325			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.26309	100.00000	65.10325			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.89990	100.00000	32.81933			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.54024	100.00000	10.51470			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66687	100.00000	66.66686			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66687	100.00000	66.66686			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On	15/06/2016	Spot Bond			100.00000	12.99460	100.00000	12.96313			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	9.96892	100.00000	9.94674			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.99460	100.00000	12.96313			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.22021	100.00000	11.19273			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.82119	100.00000	32.74168			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	90.61427	100.00000	90.40006			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.90777	2.76000	100.90017			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.61462	100.00000	12.58407			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.82333	2.76000	105.77789			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.54455	8.25000	102.52214			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.26806	100.00000	34.18505			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.99460	100.00000	12.96313			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.99460	100.00000	12.96313			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.30461	100.00000	4.29362			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.32540	2.40000	110.27913			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205 On	24/03/2013	Spot Bond			100.00000	66.47754	100.00000	66.31649			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	32.92734	100.00000	32.84757			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.97427	100.00000	15.93515			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.97427	100.00000	15.93515			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.51594	8.52000	101.49280			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.40359	100.00000	23.35194			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.19258	100.00000	23.13578			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.46747	8.64500	101.44402			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.46747	8.64500	101.44402			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.86615	100.00000	33.78411			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.47378	100.00000	35.38784			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.37851	100.00000	11.35333			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228 On	14/06/2013	Spot Bond			100.00000	55.37513	100.00000	55.24098			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	55.39503	100.00000	55.26084			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.48740	100.00000	17.44457			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.48740	100.00000	17.44457			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	59.89995	100.00000	59.75325			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	59.89995	100.00000	59.75325			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.60775	100.00000	14.57882			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.21590	100.00000	9.19357			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.03251	9.35000	103.00664			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.03251	9.35000	103.00664			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.19357	100.00000	9.17130			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.14718	100.00000	15.11048			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	16.91020	100.00000	16.86924			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.27926	9.65000	102.25307			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014			100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	62.93067	100.00000	62.73204			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	26.57128	100.00000	26.50692			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	26.57128	100.00000	26.50692			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.82123	100.00000	1.81554			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.99572	100.00000	11.96666			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.82650	100.00000	8.80512			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.77698	100.00000	8.75571			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.70015	100.00000	1.69484			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.39233	100.00000	12.35364			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.68428	100.00000	1.67902			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.80669	100.00000	8.78536			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.95495	100.00000	17.91145			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.51233	100.00000	10.47951			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.47823	100.00000	20.43266			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	20.47823	100.00000	20.43266			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	55.37397	100.00000	55.25142			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	56.22212	100.00000	56.08592			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	56.19681	100.00000	56.06067			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	87.79823	100.00000	87.57391			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	83.30838	100.00000	83.09454			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	56.18416	100.00000	56.04805			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	58.19643	100.00000	58.06834			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.90974	100.00000	61.75811			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.90974	100.00000	61.75811			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.47668	100.00000	8.45592			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.25547	100.00000	55.13318			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.26797	100.00000	55.14565			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	56.19681	100.00000	56.06067			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	56.19681	100.00000	56.06067			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.50453	100.00000	13.47181			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.33573	100.00000	57.20884			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.37807	100.00000	9.35731			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00169	100.00000	0.00169			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00189	100.00000	0.00188			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	54.51002	100.00000	54.51001			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	68.85502	100.00000	68.85500			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	68.85835	100.00000	68.85835			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	81.97793	100.00000	81.79815			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	68.85835	100.00000	68.85835			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	82.01536	100.00000	81.83551			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	81.99933	100.00000	81.81950			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	112.95629	100.00000	112.66861			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	82.03409	100.00000	81.85419			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.95891	100.00000	9.94006			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.95891	100.00000	9.94006			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.92906	100.00000	11.89985			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.92906	100.00000	11.89985			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05 On	20/09/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLNF08 On	10/07/2012	Spot Bond			100.00000	99.08845	100.00000	98.83041			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.12362	100.00000	9.10151			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	17.65138	100.00000	17.61253			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	56.54159	100.00000	56.41646			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.07375	100.00000	10.05146			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	12.68567	100.00000	12.65759			0.00	0	225,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	16.50336	100.00000	16.46684			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.24747	100.00000	13.21830			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	71.04718	100.00000	70.91238			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	101.97165	5.86800	101.95571			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.46486	7.17500	100.44545			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
DENG26On	28/09/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28On	12/02/2013	Spot Bond				100.00000	59.32700	100.00000	59.19533			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	92.84203	100.00000	92.61336			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	56.92207	100.00000	56.79575			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond				100.00000	97.33334	100.00000	99.84110			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	99.31283	100.00000	99.05080			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	97.50715	100.00000	97.25453			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	100.16831	100.00000	99.90048			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	47.74636	100.00000	47.64011			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	18.60286	100.00000	18.56170			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	12.98095	100.00000	12.95206		27,400,000,000,000.00	274,000,000	277,762,544.00	
DV23 On	27/02/2023	Spot Bond				100.00000	12.96451	100.00000	12.93565		64,020,000,000,000.00	640,200,000	230,712,918.00	
DVF12 On	13/10/2012	Spot Bond				100.00000	96.12437	100.00000	95.87533			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	18.64398	100.00000	18.60250		3,200,000,000,000.00	32,000,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond				100.00000	18.11817	100.00000	18.07380			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond				100.00000	93.34486	100.00000	93.11438			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	13.12118	100.00000	13.08750		32,000,000,000,000.00	320,000,000	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	101.67243	2.55000	101.62939			102,000,000,000.00	40,000,000	25,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.74488	100.00000	14.71207			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.52721	100.00000	13.49743			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.84216	8.00000	116.81725			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.15909	100.00000	13.12722			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	99.49147	100.00000	99.22896			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	96.67809	100.00000	96.43019			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	83.91741	100.00000	83.73051			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	83.90723	100.00000	83.72035			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.44522	100.00000	23.38532			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.48842	100.00000	26.42947			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.46757	100.00000	19.28761			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.85362	100.00000	1.84776			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	88.46321	100.00000	88.25506			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.29911	100.00000	22.24509			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.72359	100.00000	88.51482			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.68501	100.00000	21.63247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C1On	17/11/2012	Spot Bond			100.00000	88.83207	100.00000	88.62306			0.00	0	0.00
ERS3C2On	17/08/2014	Spot Bond			100.00000	22.44083	100.00000	22.38647			0.00	0	0.00
ERSA10On	17/08/2013	Spot Bond			100.00000	40.63670	100.00000	40.53826			0.00	0	0.00
ERSA11On	17/08/2014	Spot Bond			100.00000	21.16538	100.00000	21.11410			0.00	0	0.00
ERSA12On	17/08/2015	Spot Bond			100.00000	13.32105	100.00000	13.28878			0.00	0	0.00
ERSA13On	17/08/2013	Spot Bond			100.00000	40.65872	100.00000	40.56022			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond		100.00000	16.94165	100.00000	16.90436		1,200,000,000,000.00		12,000,000	6,000,000.00
ES18	On	20/04/2018	Spot Bond		9.25000	101.56867	9.25000	101.54357		15,903,525,000,000.00		719,300,000	455,934,121.00
ES23	On	25/01/2023	Spot Bond		10.00000	104.07521	10.00000	104.04731		1,880,000,000,000.00		188,000,000	264,216,980.00
ES26	On	02/04/2026	Spot Bond		7.85000	101.71866	7.85000	101.69727		97,803,150,000.00		12,459,000	44,385,905.00
ES33	On	15/09/2033	Spot Bond		7.50000	102.00050	7.50000	101.98009		4,727,377,500,000.00		630,317,000	717,337,229.00
FIFC01	On	17/09/2012	Spot Bond		100.00000	83.14853	100.00000	82.96498			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond		100.00000	11.57581	100.00000	11.54776			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond		100.00000	11.26460	100.00000	11.23732			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond		100.00000	41.33194	100.00000	41.23181			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond		100.00000	41.51625	100.00000	41.41568			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond		8.37500	100.85956	8.37500	100.83684			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond		100.00000	42.43779	100.00000	42.33498			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	26.09898	100.00000	26.04153			0.00	0	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	8.99005	100.00000	8.97015			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	90.71044	100.00000	90.49080			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	84.17275	100.00000	83.98359			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.88020	100.00000	9.85626			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.87630	100.00000	7.85722			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.66141	100.00000	1.65734			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.47979	100.00000	12.45216			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.91709	100.00000	8.89549			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	34.18030	100.00000	34.09215			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.07412	100.00000	50.96046			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.19197	100.00000	4.18116			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.12520	100.00000	3.11828			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.56659	100.00000	3.55870			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN07 On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.28797	100.00000	0.28742			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.01916	100.00000	0.01912			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.01766	100.00000	0.01763			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	29.28598	100.00000	29.22116			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	62.69681	100.00000	62.54326			0.00	0	0.00
FRC100 On	20/06/2012	Spot Bond			100.00000	68.33335	100.00000	68.33334			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
FRC102 On	20/06/2012	Spot Bond			100.00000	68.33335	100.00000	68.33334			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	21.31477	100.00000	21.27258			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04248	100.00000	0.04238			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	58.32021	100.00000	58.17893			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.41658	100.00000	13.38408			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC111	On	20/08/2012			100.00000	88.28007	100.00000	88.07236			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.17313	100.00000	9.15091			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.27091	100.00000	1.26645			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.29053	100.00000	1.28547			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.26938	100.00000	13.23724			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	29.76724	100.00000	29.70136			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.88248	100.00000	23.82398			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.34749	100.00000	16.30788			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.45361	100.00000	13.42103			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	44.23243	100.00000	44.12410			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	100.03691	6.90500	100.01845			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.05888	100.00000	9.03693			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.63022	100.00000	44.52091			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.05551	100.00000	1.05292			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.30085	5.87500	102.28459			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.22777	100.00000	6.21391			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.08222	100.00000	21.04233			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.70537	100.00000	5.69267			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.85764	100.00000	6.84239			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.71135	100.00000	10.69108			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.05551	100.00000	1.05292			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016	Spot Bond			100.00000	15.81104	100.00000	15.77274			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.99750	100.00000	15.95874			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.41754	100.00000	14.38262			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.08440	4.73000	104.03420			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.61381	100.00000	14.57841			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	53.03798	100.00000	52.93298			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	53.03798	100.00000	52.93298			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	53.03798	100.00000	52.93298			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	14.50015	100.00000	14.47144			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.38345	100.00000	1.38071			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	8.56593	100.00000	8.54897			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.04890	100.00000	15.01910			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.74293	100.00000	41.64181			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	44.75209	100.00000	44.64367			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.84185	100.00000	41.74048			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.85860	100.00000	44.74993			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	42.08531	100.00000	41.98336			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.16140	100.00000	42.05926			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.96028	100.00000	42.85622			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.94178	100.00000	43.83533			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.55807	100.00000	44.45013			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.89571	100.00000	18.84743			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.30863	100.00000	39.21340			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.52499	100.00000	23.46737			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.12971	100.00000	11.09459			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.35194	100.00000	12.32169			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.98085	100.00000	1.97460			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.22806	100.00000	8.20813			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35255	100.00000	0.35144			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.82195	100.00000	3.81344			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.41326	100.00000	8.39265			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.09106	100.00000	4.08051			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	97.42570	100.00000	97.17132			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	97.42570	100.00000	97.17132			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.62798			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	93.98289	100.00000	93.74616			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.42828	100.00000	11.40029			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.68766	100.00000	91.45729			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.08274	100.00000	36.99290			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	37.59862	100.00000	31.43955			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.28544	2.00000	103.24317			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.77013	100.00000	62.61807			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	54.14752	100.00000	66.00090			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.17139	100.00000	53.00538			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.83467	100.00000	0.83140			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.65297	100.00000	1.64781			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	51.53446	100.00000	51.37356			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	50.89388	100.00000	50.73499			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00254	100.00000	0.00253			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.26783	100.00000	9.23889			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.58217	100.00000	1.57723			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.14597	100.00000	27.05934			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	1.56250	100.00000	1.55762		200,000,000,000.00	0.00	2,000,000	1,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.35978	100.00000	26.30176			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.89301	100.00000	20.84702			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.43069	9.00000	98.40427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	104.13914	8.00000	104.11424			736,000,000,000.00	92,000,000	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.03820	100.00000	13.00934			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.61232	9.00000	100.59616			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.04328	100.00000	11.01884			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.46705	100.00000	12.43931			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.32149	100.00000	9.30085			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.34659	100.00000	2.34090			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.91369	100.00000	10.87886			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.83972	9.48500	101.81395			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	64.16916	100.00000	64.02636			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			35,500,000.00	355	355.00
GPT11	On	29/01/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			800,000,000,000.00	8,000,000	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	85.38293	100.00000	85.18755			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	85.39688	100.00000	85.20147			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	85.48618	100.00000	85.29056			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.00000	87.92494	100.00000	87.71855			0.00	0	0.00
GRA284On	01/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRA292On	15/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
GRA296On	15/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRA297On	17/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
GRD171On	12/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD172On	18/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GRD173On	06/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRD174On	02/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.25595	100.00000	8.23573			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.39609	100.00000	10.37063			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	87.84917	100.00000	87.64296			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	87.97906	100.00000	87.77253			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	88.03318	100.00000	87.82652			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012	Spot Bond			100.00000	88.22800	100.00000	88.02090			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.27608	100.00000	20.22696			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.23364	100.00000	11.20643		100,000,000,000.00	0.00	1,000,000	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.49510	100.00000	6.47920			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.34435	100.00000	9.32171			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	9.90277	100.00000	9.87852			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.15188	100.00000	10.12728			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	94.99932	100.00000	94.75759				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	94.99932	100.00000	94.75759				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	97.96805	100.00000	97.71876				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	102.69349	100.00000	102.43219				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	43.86550	100.00000	43.75806				0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.42523	100.00000	14.38990				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.09468	100.00000	16.05527				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	95.07381	100.00000	94.83189				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	44.06213	100.00000	43.95422				0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.81219	100.00000	14.77591				0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.48164	100.00000	16.44128				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2012	Spot Bond			100.00000	95.17002	100.00000	94.92787			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.41609	100.00000	44.30731			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.30971	100.00000	15.27221			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.97917	100.00000	16.93758			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	95.51144	100.00000	95.26841			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	44.88802	100.00000	44.77809			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.91779	100.00000	15.87880			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	95.93044	100.00000	95.68634			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	96.55119	100.00000	96.30551			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.53390	100.00000	13.50379			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.68973	100.00000	5.67714			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.72035	100.00000	12.69205			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.72035	100.00000	12.69205			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	15.05686	100.00000	15.02830			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	89.99970	100.00000	89.78388			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	82.90075	100.00000	82.71774			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	83.97063	100.00000	83.78278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	22.81268	100.00000	22.76246			0.00	0	10,190,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	56.02939	100.00000	55.89366			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	15.91387	100.00000	15.87532			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	13.51869	100.00000	13.48594			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	44.47624	100.00000	44.36849			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.33872	100.00000	38.24584			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	26.83274	100.00000	26.76774			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.30192	100.00000	33.22862			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.21990	100.00000	16.18420			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.28826	100.00000	13.25901			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.45037	100.00000	30.38297			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.57930	100.00000	30.50442			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.68595	1.75000	105.64341			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.82191	8.27000	102.79902			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.54213	100.00000	2.53597			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.61710	100.00000	4.60683			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	3.82195	100.00000	3.81344			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.20031	100.00000	11.16496			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.99341	100.00000	1.98712			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.91663	8.76500	101.89275			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.27957	100.00000	16.22874			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.83923	100.00000	9.80851			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.47864	100.00000	54.35872			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.37255	100.00000	15.33852			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.37255	100.00000	15.33852			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.95907	5.00000	101.94525			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.12710	100.00000	19.08476			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.05457	100.00000	12.01693			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.43585	100.00000	7.41784			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.01721	100.00000	20.97095			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	53.64474	100.00000	53.52666			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.92408	100.00000	13.89034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		30,500,000,000,000.00	305,000,000	305,000,000	305,000,000.00
IND239	On	25/09/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570		56,800,000,000,000.00	568,000,000	138,000,000	138,000,000.00
IND240	On	02/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.80110	100.00000	59.65623			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.74898	100.00000	14.71286			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.58649	100.00000	18.54097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			100.00000	17.32703	100.00000	17.28460			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	74.19448	100.00000	74.05235			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.69663	100.00000	82.51121			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.37779	100.00000	0.30150			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.82081	100.00000	22.76553			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	83.44805	100.00000	83.26137			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	82.31342	100.00000	82.13171			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	75.84270	100.00000	75.63025			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.02914	6.50000	102.01719			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.90077	100.00000	65.68809			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		5,300,000,000,000.00	53,000,000	20,000,000.00	
ING156	On	16/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	58.50051	100.00000	58.19531			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	78.18697	100.00000	77.96610			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	77.09497	100.00000	76.88022			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	78.41654	100.00000	78.19872			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.89263	100.00000	91.66740			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.84454	100.00000	61.69472			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.25174	100.00000	42.14938			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.25174	100.00000	42.14938			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.42709	100.00000	44.31827			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.14500	100.00000	32.06713			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	93.08406	100.00000	92.85365			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.15051	100.00000	21.09870			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.16428	100.00000	22.11057			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.90155	100.00000	39.80489			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.62401	100.00000	17.56838			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.96313	100.00000	11.92537			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.61955	100.00000	9.58919			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.66072	8.80000	101.63680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	32.57088	100.00000	32.49918			0.00	0	10,526,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.72979	100.00000	13.69652			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.08135	100.00000	13.05255			0.00	0	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.48779	100.00000	22.43331			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.17697	100.00000	16.63618			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.39839	100.00000	23.61849			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.09070	100.00000	9.06868			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02699	100.00000	0.02692			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.07878	2.75000	101.07119			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.49753	2.60000	102.45386			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.82099	100.00000	9.05782			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	60.59554	100.00000	60.46143			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.22073	100.00000	65.06100			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.18381	100.00000	16.14818			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.21286	100.00000	11.18570			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.08608	2.60000	101.03979			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	43.92392	100.00000	45.61116			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.46812	100.00000	8.44761			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.94071	100.00000	23.88207			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.16143	100.00000	64.00599			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	63.78406	100.00000	63.62955			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	70.13022	100.00000	69.97416			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	66.15908	100.00000	66.01425			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	66.97588	100.00000	66.82684			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	58.00300	100.00000	57.87463			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	94.70989	100.00000	94.47604			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.17278	100.00000	15.13939			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	43.34109	100.00000	43.23495			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	110.15739	100.00000	109.86207			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	85.30140	100.00000	85.11099		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	64.67034	100.00000	64.51196			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019 On	15/04/2014	Spot Bond			100.00000	31.63944	100.00000	31.56195			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	88.26456	100.00000	88.05589			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.66520	100.00000	54.53277			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.39087	100.00000	22.33662			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	96.55172	100.00000	96.29630			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.16040	100.00000	23.10367			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.16869	100.00000	17.11451			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	62.40433	100.00000	62.25149			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	62.61325	100.00000	62.45990			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.77467	100.00000	30.69931			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	96.24609	100.00000	95.99675			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.00504	100.00000	86.80317			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.30760	100.00000	30.23338			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	59.42624	100.00000	59.28227			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.77084	100.00000	28.70114			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.31484	100.00000	31.23815			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.85172	100.00000	13.81816			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.49152	100.00000	16.45157			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.51844	100.00000	4.38739			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.44631	8.00000	101.42457			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.93157	100.00000	82.74810			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.48296	100.00000	20.43334			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.65305	100.00000	15.61841			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.65305	100.00000	15.61841			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.09196	100.00000	3.08512			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49916	100.00000	0.49804			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00114	100.00000	0.00114			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.80859	8.59000	101.78520			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.32932	9.34000	104.30315			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.63934	10.01000	104.61126			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.53200	100.00000	21.48433		38,706,400,000,000.00	387,064,000	104,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.75380	100.00000	11.72532			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.19689	100.00000	7.17946			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.43940	100.00000	10.41411			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.23297	100.00000	17.19503		200,000,000,000.00	2,000,000	16,800,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.58189	100.00000	17.52699			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.51813	8.78500	100.49452			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	54.00626	100.00000	53.87543			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.47262	8.00000	100.45108			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.51577	100.00000	31.44563			0.00	0	2,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.99199	100.00000	20.94527		3,880,000,000,000.00	38,800,000	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	15.98773	100.00000	15.95216			0.00	0	3,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	39.66978	100.00000	39.58198			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06967	100.00000	0.06950			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06967	100.00000	0.06950			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.62781	100.00000	6.61175			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.71019	100.00000	6.69394			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.79259	100.00000	6.77613			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.85850	100.00000	6.84188			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.96834	100.00000	6.95147			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.02328	100.00000	7.00625			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020	Spot Bond			100.00000	7.08919	100.00000	7.07201			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.25396	100.00000	7.23639			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.36381	100.00000	7.34597			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.48465	100.00000	7.46652			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.59450	100.00000	7.57610			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.64943	100.00000	7.63090			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.30853	100.00000	8.28841			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.07749	100.00000	9.05551			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.06967	100.00000	0.06950			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.06967	100.00000	0.06950			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.48731	100.00000	30.41263			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.39738	100.00000	15.35967			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.30574	100.00000	9.28320		2,200,000,000,000.00	22,000,000	10,000,000.00	
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.55369		200,000,000,000.00	2,000,000	1,000,000.00	
NBK1B	On	09/09/2012	Spot Bond			100.00000	84.15278	100.00000	83.96367			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.63350	100.00000	19.59027			0.00	0	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.08429	100.00000	13.05260			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.61028	100.00000	14.57812			0.00	0	6,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01916	100.00000	0.01912			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	63.93066	100.00000	63.77408			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.29209	100.00000	20.24717			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.88843	100.00000	17.84462			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.15040	100.00000	9.12799			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	32.29570	100.00000	32.22461			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.97054	100.00000	30.89551			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.76032	100.00000	15.72563			0.00	0	9,350,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.59854	100.00000	12.56802			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	64.16101	100.00000	63.99630		6,000,000,000,000.00	60,000,000	20,000,000.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	62.69479	100.00000	62.54125			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	56.93063	100.00000	56.79272			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	92.88782	100.00000	92.65790			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.02082	100.00000	21.97915			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.63764	100.00000	36.56832			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.00251	100.00000	20.96278			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	19.91781	100.00000	19.88013			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.60448	100.00000	16.56424			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49 On	12/03/2013	Spot Bond			100.00000	56.05939	100.00000	55.92359			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	66.11636	100.00000	65.95619			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.93123	100.00000	65.77150			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.93123	100.00000	65.77150			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.93123	100.00000	65.77150			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.42609	100.00000	17.38341			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.75304	100.00000	18.70711			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.38874	100.00000	18.34371			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.18065	100.00000	16.14146			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.21488	100.00000	9.19745			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.73959	100.00000	12.70873			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.07632	100.00000	9.05915			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.09791	100.00000	12.06828			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.82088	100.00000	12.78949			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.02938	100.00000	11.99992			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	83.10929	100.00000	82.98689			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On	30/08/2013			100.00000	34.64794	100.00000	34.56401			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	27.59622	100.00000	27.54159			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	27.50703	100.00000	27.45257			0.00	0	0.00
NED10	On	15/08/2012			100.00000	88.86167	100.00000	88.65010			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.53549	100.00000	19.49249			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.69721	100.00000	82.51466		15,000,000,000,000.00	150,000,000	50,000,000.00	
NED12B	On	14/12/2012			100.00000	71.10065	100.00000	70.96923			0.00	0	0.00
NED6	On	20/09/2013			100.00000	44.96716	100.00000	44.86818			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.33203	100.00000	36.25118			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	8.37784	100.00000	8.35732			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.65461	100.00000	16.61796			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.55240	100.00000	11.52443			0.00	0	0.00
NET41	On	16/02/2013			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
NET43	On	13/07/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
NET44	On	16/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.33154	100.00000	8.31015			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	13.18847	100.00000	13.15912			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.34548	100.00000	11.31800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.57171	6.82500	100.55322			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.55171	6.58500	100.53387			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.55256	100.00000	9.52273			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.56089	100.00000	11.53288			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.58004	6.92500	100.56128			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.55256	100.00000	9.52273			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.77629	100.00000	11.74776			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.61334	7.32500	100.59349			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.55256	100.00000	9.52273			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	87.22307	100.00000	87.02023			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	58.89404	100.00000	58.75137			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	87.35174	100.00000	87.14860			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	59.10449	100.00000	58.96130			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	87.41608	100.00000	87.21279			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	59.36753	100.00000	59.22372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.70951	100.00000	59.56485			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.61148	100.00000	9.58819			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.68736	8.21500	100.66512			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.21379	100.00000	46.09571			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.34638	100.00000	32.27519		12,200,000,000,000.00	122,000,000		94,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.33532	100.00000	13.30580		500,000,000,000.00	5,000,000		7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.78737	100.00000	13.75702			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.44007	100.00000	6.42354			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.86206	100.00000	12.83358		460,000,000,000.00	4,600,000		5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	96.94879	100.00000	96.69828			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.00463	100.00000	63.84787			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.18045	100.00000	31.10410			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.01363	100.00000	30.93767			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.41004	100.00000	2.40420			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	9.76829	100.00000	9.74462			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.07524	100.00000	13.04322			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.13066	100.00000	13.09850			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.16391	100.00000	13.13167			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.96190	100.00000	13.92770			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.84855	100.00000	14.81219			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.39014	100.00000	20.34021			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.13326	100.00000	16.09755		35,260,000,000,000.00	352,600,000	92,600,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	92.77836	100.00000	92.54928			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	62.59371	100.00000	62.44208			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	31.10532	100.00000	31.02996			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	62.51047	100.00000	62.35904			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	30.88064	100.00000	30.80583			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.94761	100.00000	12.91625			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	92.59427	100.00000	92.36732			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	92.96724	100.00000	92.73938			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.68178	100.00000	10.66157			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	99.71883	100.00000	99.45642			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.84794	100.00000	19.79933			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.69332	100.00000	3.68438			0.00	0	0.00
PMM01 On	28/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02 On 13/06/2013 Spot Bond			100.00000	49.96165	100.00000	49.80395			0.00	0	0.00
PNP03 On 21/02/2013 Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
PNP05 On 21/08/2012 Spot Bond			100.00000	88.37724	100.00000	88.16977			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	26.81667	100.00000	26.75171			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	70.84778	100.00000	70.71706			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	82.48419	100.00000	82.30251			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	55.10200	100.00000	54.96851			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	55.25090	100.00000	55.11706			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	37.96889	100.00000	37.87691			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	82.52481	100.00000	82.34304			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	26.95332	100.00000	26.88803			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	71.00127	100.00000	70.87027			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	55.49908	100.00000	55.36464			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	38.03728	100.00000	37.94514			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	82.59590	100.00000	82.41396			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	27.25877	100.00000	27.19273			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	55.94580	100.00000	55.81028			0.00	0	0.00
PR2D1B On 15/12/2012 Spot Bond			100.00000	82.77868	100.00000	82.59634			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.59637	100.00000	27.52952			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	56.34290	100.00000	56.20640			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	28.99741	100.00000	28.92716			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	99.08265	100.00000	98.81773			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	99.10705	100.00000	98.84206			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	99.20464	100.00000	98.93939			0.00	0	0.00
PRP2A2 On	04/07/2012	Spot Bond			100.00000	101.64814	100.00000	101.37924			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	16.37904	100.00000	16.34299			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00176	100.00000	0.00176			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			6.04000	125.20989	6.10000	124.99286		349,209,181,322,920.00	816,089,623	21,385,317,003.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.27957	100.00000	7.26355			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.23537	100.00000	3.22824			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	50.31081	100.00000	50.19885			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			8.00500	121.20691	8.13000	119.97173		276,452,154,675,000.00	534,935,000	14,126,272,940.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			218.28656	71.59608	218.21334	71.30132		775,267,722,187,412.00	551,605,386	1,072,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.03000	254.64260	2.03000	254.53826			114,680,790,000.00	56,493,000	37,549,317.00
R201	On	21/12/2014	Spot Bond			4.89000	108.99505	4.95000	108.83343			41,630,310,243,420.00	513,355,878	8,769,637,459.00
R202	On	07/12/2033	Spot Bond			2.37000	188.07319	2.37000	187.99440			3,793,620,587,040.00	600,683,792	1,490,218,142.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.19361	8.00000	8.00000			8,304,000,000,000.00	038,000,000	287,000,000.00
R203	On	15/09/2017	Spot Bond			6.63000	109.26609	6.71000	108.88345			115,808,199,000,000.00	467,300,000	8,027,067,144.00
R204	On	21/12/2018	Spot Bond			6.95500	105.41051	7.05500	104.85962			75,961,292,596,800.00	921,824,960	4,873,087,990.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.00000	8.75000	4.78074			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.08125	100.00000	31.00514			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.10500	106.82581	5.16000	106.72728			44,176,704,575,000.00	653,615,000	2,862,279,225.00
R207	On	15/01/2020	Spot Bond			7.28500	102.95891	7.41000	102.22531			179,447,016,516,000.00	632,397,600	8,016,130,819.00
R208	On	31/03/2021	Spot Bond			7.39000	97.43708	7.52000	96.61448			273,765,845,208,390.00	045,445,901	9,272,990,336.00
R209	On	31/03/2036	Spot Bond			8.58000	77.93040	8.70000	76.94079			255,252,769,200,000.00	749,740,000	12,719,704,282.00
R210	On	31/03/2028	Spot Bond			2.34000	142.36810	2.34000	142.30857			804,038,040,000.00	343,606,000	428,841,958.00
R211	On	31/01/2017	Spot Bond			0.65000	121.02071	0.65000	120.97563			1,896,294,400,000.00	917,376,000	1,655,453,029.00
R212	On	31/01/2022	Spot Bond			2.04000	118.41719	2.04000	118.36859			9,237,373,727,040.00	528,124,376	1,562,791,028.00
R213	On	28/02/2031	Spot Bond			8.42000	88.90444	8.55000	87.80146			54,312,873,200,000.00	450,460,000	2,953,637,188.00
R214	On	28/02/2041	Spot Bond			6.50000	102.00804	6.50000	101.99040			69,583,931,885,000.00	705,220,290	7,597,045,231.00
R222C	On	15/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	55.27926	100.00000	55.15758			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.85284	100.00000	36.77172			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.56856	100.00000	24.51448			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.37904	100.00000	16.34299			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.91936	100.00000	10.89532			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.27957	100.00000	7.26355			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.85305	100.00000	4.84237			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.23537	100.00000	3.22824			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	66.72761	100.00000	66.59265			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.54303	100.00000	44.44444			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.69535	100.00000	29.62963			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.79690	100.00000	19.75309			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.19793	100.00000	13.16872			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.79862	100.00000	8.77915			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.86575	100.00000	5.85277			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.91050	100.00000	3.90184			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.60700	100.00000	2.60123			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	1.73800	100.00000	1.73415			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.15867	100.00000	1.15610			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.77244	100.00000	0.77073			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51496	100.00000	0.51382			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34331	100.00000	0.34255			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22887	100.00000	0.22837			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15258	100.00000	0.15224			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10172	100.00000	0.10150			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06781	100.00000	0.06766			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04521	100.00000	0.04511			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03014	100.00000	0.03007			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02009	100.00000	0.02005			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01340	100.00000	0.01337			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00893	100.00000	0.00891			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00595	100.00000	0.00594			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00397	100.00000	0.00396			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00265	100.00000	0.00264			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00176	100.00000	0.00176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00118	100.00000	0.00117			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00078			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.57830	100.00000	29.50664			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.71384	100.00000	38.61902			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	84.75008	100.00000	84.55833			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.78792	100.00000	83.60089			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	51.21317	100.00000	51.05327			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	50.94342	100.00000	50.78084			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	85.18736	100.00000	84.99463			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	93.33333	100.00000	93.09463			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	15.74096	100.00000	15.70241			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.02220	5.87500	102.00624			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	89.87906	100.00000	89.66456			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	21.96059	100.00000	21.90739			0.00	0	0.00
RI2050	On	31/12/2050			2.50000	99.82214	2.50000	99.70397			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	58.98644	100.00000	58.84354			0.00	0	0.00
RP002	On	28/02/2013			100.00000	59.32102	100.00000	59.17732			0.00	0	0.00
RP004	On	25/11/2014			100.00000	24.39565	100.00000	24.33654			0.00	0	0.00
RP005	On	31/03/2017			100.00000	11.41839	100.00000	11.39554			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.27495	100.00000	0.27429			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	29.01901	100.00000	28.94871			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	22.44182	100.00000	22.39739			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	102.18761	5.25000	102.17307			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.39922	100.00000	0.39827			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	95.28796	100.00000	95.03916			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	59.93540	100.00000	59.81544			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	96.21906	100.00000	95.98148			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.50800	100.00000	11.48254			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	87.73474	100.00000	87.52928			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.00688	100.00000	13.97605		13,080,000,000,000.00	130,800,000	72,790,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.56963	100.00000	10.54403			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.75508	8.00000	107.73200			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.82240	100.00000	8.80079			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.83316	100.00000	7.81417			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.72276	100.00000	18.68155			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	57.60234	100.00000	57.47485			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.70462	100.00000	10.68093			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.68513	5.75000	120.62366			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.64465	100.00000	39.55738			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	55.42740	100.00000	55.30472			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.55440	100.00000	57.42771			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.58052	100.00000	11.55503			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.08790	100.00000	23.03709			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.59080	100.00000	57.46334			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.93690	100.00000	7.91767			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.01392	100.00000	21.96059			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.86994	100.00000	39.77229			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.25146	100.00000	41.15153			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.19014	100.00000	12.16330			0.00	0	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.30049	100.00000	29.22951			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.61891	100.00000	11.59045			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.37779	100.00000	0.47109			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.76903	100.00000	0.76733			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.47109	100.00000	0.46995			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.21811	100.00000	10.19550			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.01768	10.05000	100.99077			0.00	0	500,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00074	100.00000	0.00073			0.00	0	500,000,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.73764	100.00000	15.69951		32,300,000,000,000.00	323,000,000	1,777,800,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	1.69484	100.00000	1.68955			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30165	100.00000	0.30070			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.44368	8.00000	106.42846			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.72303	100.00000	8.70383			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.37530	100.00000	9.35466			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	61.37766	100.00000	61.24255			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.90968	100.00000	19.86537			0.00	0	2,950,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.88933	100.00000	54.74777		3,000,000,000,000.00	30,000,000	15,000,000.00	
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.69457	100.00000	5.68197			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.76307	100.00000	5.75025			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.26276	100.00000	10.23790			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.29036	100.00000	2.28481			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04553	100.00000	0.04541			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.02914	6.50000	102.01719			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.13972	100.00000	10.11516			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.33533	100.00000	48.22777		3,200,000,000,000.00		32,000,000	4,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	15.94706	100.00000	15.91157		4,800,000,000,000.00		48,000,000	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.70507	100.00000	53.58621			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	109.72506	100.00000	109.43168			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.58052	100.00000	11.55503		2,000,000,000,000.00		20,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.94125	100.00000	5.92685			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.99678	100.00000	0.99436			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	12.98236	100.00000	12.95363			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.58076	100.00000	10.54736			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77973			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	1.85362	100.00000	1.84776			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	7.89361	100.00000	7.87326			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.05129	6.75000	101.02832			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	20.96333	100.00000	20.93040			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.83493	7.25000	101.75781			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.56250	100.00000	1.55762			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873 On	14/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN920	On	16/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN921	On	22/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	21.17880	100.00000	21.13192			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.81898	100.00000	10.79504			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.06861	100.00000	31.99724			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.24599	100.00000	32.17502			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.73144	6.27500	100.71440			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.61059	100.00000	64.45235			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.66696	100.00000	63.51103			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.29132	100.00000	6.27591			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.88184	8.00000	105.85902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.28782	6.27000	100.27086			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.77567	100.00000	28.71870			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.58647	100.00000	40.45975			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.76366	100.00000	94.52131			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	94.69367	100.00000	94.45149			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	95.63400	100.00000	95.38942			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	94.89200	100.00000	94.64931			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	95.14867	100.00000	94.90532			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.42378	100.00000	7.40560			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.95154	100.00000	7.93206			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.30337	100.00000	8.28304			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.00705	100.00000	8.98499			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.47616	100.00000	9.45296			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.44881	100.00000	14.41343			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.41911	100.00000	10.39360			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.12640	100.00000	4.11629			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			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	2.64090	100.00000	2.63443			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			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	2.64090	100.00000	2.63443			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			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	2.64090	100.00000	2.63443			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	2.64090	100.00000	2.63443			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	2.64090	100.00000	2.63443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.00000	29.72089	100.00000	29.53723			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.12991	100.00000	22.08094			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.94505	6.00000	101.92882			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.22343	100.00000	11.19872		201,000,000,000,000.00	010,000,000	1,005,300,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	13.11478	100.00000	13.08591		87,600,000,000,000.00	876,000,000	339,178,019.00	
TN23	On	06/11/2023	Spot Bond			100.00000	11.98734	100.00000	11.96096		68,600,000,000,000.00	686,000,000	214,009,138.00	
TN25	On	19/08/2025	Spot Bond			100.00000	12.52480	100.00000	12.49692		58,000,000,000,000.00	580,000,000	216,000,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	9.69905	100.00000	9.67770		4,600,000,000,000.00	46,000,000	19,900,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	99.77894	10.00000	99.75134			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.78444	9.75000	99.75753			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.78881	100.00000	9.76273			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.77258	100.00000	13.74226			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	74.30256	100.00000	74.15912			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.30750	100.00000	31.23083			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.94882	100.00000	12.91711			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.87003	100.00000	19.82135			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.08300	100.00000	14.05200			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	90.23334	100.00000	90.01590			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.91626	100.00000	41.81473			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	90.26111	100.00000	90.04361			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.05854	100.00000	41.96090			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	90.36111	100.00000	90.14337			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.36727	100.00000	42.26464			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.98004	100.00000	9.94888			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.21033	100.00000	4.19718			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On	08/05/2017	Spot Bond			100.00000	1.77623	100.00000	1.77069			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.74148	100.00000	16.70462		12,000,000,000,000.00	120,000,000	60,007,035.00	
WS05	On	01/08/2018	Spot Bond			100.00000	13.89456	100.00000	13.85872		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	17.95122	100.00000	17.91170		2,840,000,000,000.00	28,400,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	11.17718	100.00000	11.15258		5,800,000,000,000.00	58,000,000	29,410,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	9.83910	100.00000	9.81744			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.65611	100.00000	9.63486			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.57479	100.00000	9.55371		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	38.12311	100.00000	38.03965			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.10969	100.00000	31.04084			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.62407	100.00000	8.60488			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.74114	100.00000	23.68859			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.40415	100.00000	19.36097			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.74443	100.00000	6.72950			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.85336	100.00000	13.82287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	8.60488	100.00000	8.58573			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27480	100.00000	0.27420			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.46366	100.00000	5.45332			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02200	100.00000	0.02196			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.46366	100.00000	5.45332			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.63401	100.00000	14.60625			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On	20/08/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.52116	100.00000	10.50126			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.52116	100.00000	10.50126			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.95891	100.00000	9.94006			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.42670	100.00000	9.40886			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.26188	100.00000	6.25000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.26188	100.00000	6.25000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.91472	100.00000	5.90309			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.57543	100.00000	5.56446			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.23494	100.00000	5.22465			0.00	0	0.00

Total for j-Bonds : ,425,634,349,304,020.00 ,020,645,161 118,551,450,235.00

Grand Total: 5,634,818,297,420.00 120,691,398 18,552,983,614.00