



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/06/2012

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			8.58000	8.58000	8.59590	8.59590		18.60	55,821,480.00	6,506	302,155.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,452.52430	1.45252	1,436.306	19.24	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			6.62430	0.00662	6.306	19.24	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,305.56160	1.30556	1,289.283	18.53	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			9.66160	0.00966	9.283	18.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,208.30340	1.20830	1,191.990	18.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			12.40340	0.01240	11.990	18.06	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			165.55020	0.16555	153.902	21.12	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			669.65020	0.66965	673.902	21.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			147.22240	0.14722	136.333	21.64	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			751.32240	0.75132	756.333	21.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			131.31160	0.13131	121.146	22.17	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			835.41160	0.83541	841.146	22.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			255.42020	0.25542	241.113	19.35	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			409.52020	0.40952	411.113	19.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			239.73640	0.23974	225.800	19.61	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			443.83640	0.44384	445.800	19.61	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			186.80740	0.18681	174.391	20.61	0.00	0	8,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			590.90740	0.59091	594.391	20.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			353.24260	0.35324	337.384	18.20	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			257.34260	0.25734	257.384	18.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			0.00000	0.00000	315.011	18.40	945,033.90	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			0.00000	0.00000	285.011	18.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			309.36640	0.30937	294.001	18.60	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			313.46640	0.31347	314.001	18.60	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			519.40860	0.51941	502.657	17.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			123.50860	0.12351	122.657	17.01	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			487.93850	0.48794	471.268	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			142.03850	0.14204	141.268	17.21	423,803.70	3,000	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			402.68250	0.40268	386.421	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			206.78250	0.20678	206.421	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			746.07400	0.74607	729.545	16.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			50.17400	0.05017	49.545	16.55	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			665.04060	0.66504	648.372	16.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			69.14060	0.06914	68.372	16.66	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			588.69880	0.58870	571.925	16.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			92.79880	0.09280	91.925	16.76	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,111.80010	1.11180	1,095.461	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			15.90010	0.01590	15.461	17.58	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			921.90610	0.92191	905.575	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			26.00610	0.02601	25.575	16.64	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			875.27870	0.87528	858.970	16.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			29.37870	0.02938	28.970	16.40	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.68330	8.68330	8.69880	8.69880		18.99	1,910,326.00	220	52,665.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			135.43040	0.13543	126.000	25.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,836.63040	1.83663	1,842.700	25.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			91.41790	0.09142	84.208	27.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,492.61790	2.49262	2,500.908	27.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			359.49250	0.35949	343.678	20.14	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			660.69250	0.66069	660.378	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			332.13800	0.33214	316.797	20.52	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			733.33800	0.73334	733.497	20.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			245.80130	0.24580	232.439	22.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,047.00130	1.04700	1,049.139	22.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			640.46100	0.64046	623.146	17.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			241.66100	0.24166	239.846	17.39	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			498.48800	0.49849	481.261	18.59	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			399.68800	0.39969	397.961	18.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			422.76640	0.42277	406.060	19.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			523.96640	0.52397	522.760	19.37	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			869.29080	0.86929	852.175	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			120.49080	0.12049	118.875	16.64	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			833.18850	0.83319	816.016	16.73	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			134.38850	0.13439	132.716	16.73	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			798.09050	0.79809	780.871	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			149.29050	0.14929	147.571	16.82	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.78840	8.78840	8.80400	8.80400		19.28	0.00	0	19,337.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			193.12750	0.19313	184.457	25.40	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,239.12750	2.23913	2,246.057	25.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			371.73350	0.37173	359.086	21.62	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,117.73350	1.11773	1,120.686	21.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			262.37480	0.26237	251.872	23.55	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,658.37480	1.65837	1,663.472	23.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			221.89590	0.22190	212.380	24.58	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,967.89590	1.96790	1,973.980	24.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			990.23960	0.99024	974.135	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			186.23960	0.18624	185.735	16.87	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			925.02910	0.92503	909.027	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			221.02910	0.22103	220.627	17.09	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			484.76630	0.48477	470.471	20.21	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			780.76630	0.78077	782.071	20.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.88510	8.88510	8.90140	8.90140		19.42	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			743.70430	0.74370	727.114	18.89	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			582.30430	0.58230	582.014	18.89	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			739.87820	0.73988	723.280	18.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			588.47820	0.58848	588.180	18.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			736.07560	0.73608	719.476	18.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			594.67560	0.59468	594.376	18.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.97640	8.97640	8.99250	8.99250		20.13	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,317.28140	1.31728	1,317.297	17.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			324.78140	0.32478	340.897	17.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			859.90960	0.85991	864.077	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			867.40960	0.86741	887.677	20.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39310	9.39310	9.40980	9.40980		21.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,849.79180	1.84979	1,861.549	18.78	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			439.99180	0.43999	468.449	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.80490	10.80490	10.81940	10.81940		23.51	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.58000	8.58000	8.59590	8.59590		18.60	343,200.00	40	905.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			35,793.02210	0.35793	34,202.692	18.16	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			25,203.02210	0.25203	25,202.692	18.16	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			30,936.64430	0.30937	29,400.139	18.60	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			31,346.64430	0.31347	31,400.139	18.60	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.68330	8.68330	8.69880	8.69880		18.99	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			50,262.24570	0.50262	48,538.701	18.55	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			39,382.24570	0.39382	39,208.701	18.55	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.78840	8.78840	8.80400	8.80400			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			11,400.00000	0.11400	9,840.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.88510	8.88510	8.90140	8.90140		19.42	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			73,607.55790	0.73608	71,947.561	18.95	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			59,467.55790	0.59468	59,437.561	18.95	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			74,370.42990	0.74370	72,711.434	18.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			58,230.42990	0.58230	58,201.434	18.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			73,987.82310	0.73988	72,327.979	18.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			58,847.82310	0.58848	58,817.979	18.92	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.38540	13.38540	13.37270	13.37270		15.25	3,252,652.20	243	56,977.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			2,036.86030	2.03686	2,048.609	18.55	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			14.16030	0.01416	13.209	18.55	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,265.45440	1.26545	1,274.913	15.26	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			42.75440	0.04275	39.513	15.26	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			357.39120	0.35739	361.335	15.39	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			434.69120	0.43469	425.935	15.39	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			232.73970	0.23274	235.109	16.52	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			710.03970	0.71004	699.709	16.52	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.54340	13.54340	13.53000	13.53000		16.54	0.00	0	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			547.06830	0.54707	552.636	16.89	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			717.06830	0.71707	709.236	16.89	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			400.73200	0.40073	404.556	18.05	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,070.73200	1.07073	1,061.156	18.05	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			676.04730	0.67605	683.248	16.13	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			516.04730	0.51605	509.848	16.13	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			602.01920	0.60202	608.192	16.54	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			622.01920	0.62202	614.792	16.54	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.70390	13.70390	13.69040	13.69040		17.50	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			1,229.58950	1.22959	1,224.893	24.58	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,069.18950	1.06919	1,050.993	24.58	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10810	0.10810	0.10810	0.10810		20.57	2,702.50	25	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			379.77010	0.00380	374.589	22.35	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			569.77010	0.00570	564.589	22.35	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10960	0.10960	0.10950	0.10950		19.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			629.57130	0.00630	630.318	21.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			679.57130	0.00680	670.318	21.70	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.71350	10.71350	10.74250	10.74250		14.33	0.00	0	27,373.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,302.02660	1.30203	1,273.907	14.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			9.52660	0.00953	10.407	14.72	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,010.57920	1.01058	985.135	13.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			18.07920	0.01808	21.635	13.61	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			873.71850	0.87372	848.521	13.48	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			31.21850	0.03122	35.021	13.48	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			622.01110	0.62201	597.838	13.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			79.51110	0.07951	84.338	13.37	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			169.96810	0.16997	151.227	16.35	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			627.46810	0.62747	637.727	16.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			159.84410	0.15984	141.605	16.55	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			667.34410	0.66734	678.105	16.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.85340	10.85340	10.88320	10.88320		15.56	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			426.86930	0.42687	408.012	16.02	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			543.66930	0.54367	554.612	16.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			393.47560	0.39348	375.637	16.33	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			610.27560	0.61028	622.237	16.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			287.14970	0.28715	273.002	17.56	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			903.94970	0.90395	919.602	17.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			706.25070	0.70625	682.279	14.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			223.05070	0.22305	228.879	14.38	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			495.45620	0.49546	474.796	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			432.25620	0.43226	441.396	15.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			444.74220	0.44474	425.367	15.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			511.54220	0.51154	521.967	15.87	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			0.00000	0.00000	1,398.069	14.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.00000	0.00000	44.669	14.74	254,167.75	5,690	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			767.18750	0.76719	742.469	14.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			183.98750	0.18399	189.069	14.11	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.99910	10.99910	11.02990	11.02990		15.72	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			618.22180	0.61822	598.460	15.65	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			558.32180	0.55832	569.360	15.65	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.27980	11.27980	11.31370	11.31370		15.73	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			922.20600	0.92221	887.670	15.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			808.50600	0.80851	807.870	15.63	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			445.50700	445.50700	444.83100	444.83100			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			451.81700	451.81700	451.13200	451.13200			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			401.90900	401.90900	401.36900	401.36900			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			407.60000	407.60000	407.05500	407.05500			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.48090	8.48090	8.49540	8.49540		19.41	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			1,095.00000	1.09500	1,081.000	28.72	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	28.72	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			251.00000	0.25100	234.000	22.73	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			6.00000	0.00600	3.000	22.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.53980	8.53980	8.51860	8.51860		14.97	1,050,395.40	123	5,916.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			294.92540	0.29493	306.270	14.98	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			196.32540	0.19633	186.470	14.98	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.58290	8.58290	8.56070	8.56070		15.31	0.00	0	11,926.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			406.90580	0.40691	419.124	15.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			306.20580	0.30621	296.225	15.23	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.62670	8.62670	8.60480	8.60480		15.37	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			494.20900	0.49421	504.578	15.25	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			399.40900	0.39941	387.878	15.25	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.82030	9.82030	9.79650	9.79650		17.15	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.32870	8.32870	8.32740	8.32740		13.12	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			241.67430	0.24167	237.395	13.10	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			184.27430	0.18427	178.695	13.10	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.41390	8.41390	8.41330	8.41330		13.68	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			351.50870	0.35151	344.390	13.61	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			288.20870	0.28821	280.490	13.61	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.11040	0.11040	0.10470	0.10470			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.06330	0.06330	0.06560	0.06560			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.10770	0.10770	0.10490	0.10490			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.03940	0.03940	0.03860	0.03860			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.11790	0.11790	0.12150	0.12150			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.09440	0.09440	0.09540	0.09540			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.92810	8.92810	8.95270	8.95270		15.43	0.00	0	15,410.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			288.54150	0.28854	271.854	15.49	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			245.84150	0.24584	253.754	15.49	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.05980	9.05980	9.08360	9.08360		16.63	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			454.15590	0.45416	419.798	16.59	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			410.55590	0.41056	399.998	16.59	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.48090	8.48090	8.49650	8.49650		19.34	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	29/06/2012	Any day expiry	7.40	Call			1,097.00000	1.09700	1,081.000	27.43	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	27.43	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			777.00000	0.77700	761.000	28.26	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			1.00000	0.00100	0.000	28.26	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			256.00000	0.25600	238.000	22.74	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			10.00000	0.01000	7.000	22.74	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			64.00000	0.06400	47.000	19.52	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			78.00000	0.07800	76.000	19.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.52170	8.52170	8.53750	8.53750		17.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			360.00000	0.36000	344.000	16.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			73.00000	0.07300	72.000	16.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			210.00000	0.21000	195.000	17.93	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			183.00000	0.18300	183.000	17.93	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,139.00000	1.13900	1,123.000	19.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	19.56	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			822.00000	0.82200	807.000	17.19	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			5.00000	0.00500	5.000	17.19	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.55960	8.55960	8.57560	8.57560		18.38	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			874.00000	0.87400	857.000	16.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			18.00000	0.01800	17.000	16.46	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			448.00000	0.44800	431.000	17.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			122.00000	0.12200	121.000	17.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			305.00000	0.30500	289.000	18.23	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			239.00000	0.23900	239.000	18.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,183.00000	1.18300	1,167.000	18.31	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			7.00000	0.00700	7.000	18.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.59320	8.59320	8.60890	8.60890		18.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			376.00000	0.37600	360.000	18.32	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			277.00000	0.27700	277.000	18.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,224.00000	1.22400	1,208.000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put			15.00000	0.01500	15.000	17.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			923.00000	0.92300	906.000	16.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			34.00000	0.03400	33.000	16.61	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			514.00000	0.51400	498.000	17.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			155.00000	0.15500	155.000	17.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.63180	8.63180	8.64740	8.64740		18.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			584.00000	0.58400	567.000	17.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			187.00000	0.18700	185.000	17.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			449.00000	0.44900	433.000	18.30	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			312.00000	0.31200	311.000	18.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,272.00000	1.27200	1,256.000	17.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			25.00000	0.02500	24.000	17.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			980.00000	0.98000	963.000	16.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			53.00000	0.05300	51.000	16.67	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.66690	8.66690	8.68240	8.68240		18.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			511.00000	0.51100	494.000	18.27	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			339.00000	0.33900	337.000	18.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,029.00000	1.02900	1,012.000	16.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			67.00000	0.06700	65.000	16.59	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.69850	8.69850	8.71390	8.71390		18.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,074.00000	1.07400	1,057.000	16.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			80.00000	0.08000	79.000	16.57	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			561.00000	0.56100	543.000	18.16	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			357.00000	0.35700	355.000	18.16	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			9.29500	86.46747	9.32100	86.26042			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.38900	83.90898	9.41600	83.69757			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			402.89400	402.89400	402.37700	402.37700			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			41,470.00000	4.14700	46,640.000		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			408.60000	408.60000	408.07700	408.07700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			41,170.00000	4.11700	46,400.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.93700	174.93700	175.36700	175.36700			1,749,370.00	1	592.00
IGOV	On	01/11/2012	Index Future			177.41500	177.41500	177.85100	177.85100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.23500	475.23500	475.23500	475.23500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.53000	94.47000	5.52000	94.48000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.50000	94.50000	5.49000	94.51000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.37000	94.63000	5.36000	94.64000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.30000	94.70000	5.30000	94.70000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.25000	94.75000	5.25000	94.75000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.23000	94.77000	5.23000	94.77000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.26000	94.74000	5.25000	94.75000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.36000	94.64000	5.35000	94.65000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.51000	94.49000	5.50000	94.50000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.68000	94.32000	5.67000	94.33000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.87000	94.13000	5.86000	94.14000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				6.13000	93.87000	6.10000	93.90000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.73680	6.73680	6.72400	6.72400		12.32	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				236.52020	0.23652	241.958	12.45	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				102.52020	0.10252	95.158	12.45	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.79250	6.79250	6.77870	6.77870		14.55	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				351.71880	0.35172	354.417	14.48	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				203.01880	0.20302	191.917	14.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.07800	126.02501	6.08900	125.99039		2.38	0.00	0	14,880.00
R157	On	02/08/2012	Bond Future	6.15	Call			494.86000	0.49486	510.090	2.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			303.09000	0.30309	283.700	2.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			934.27000	0.93427	958.290	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			116.49000	0.11649	105.890	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,476.17000	1.47617	1,506.280	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			36.50000	0.03650	31.990	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,673.11000	2.67311	2,707.340	2.63	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			1.95000	0.00195	1.560	2.63	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.11500	121.00740	6.12700	120.97271		2.64	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			351.60000	0.35160	359.530	2.61	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,360.05000	1.36005	1,333.290	2.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			944.16000	0.94416	961.120	2.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			618.09000	0.61809	600.360	2.69	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.15900	122.88174	6.17300	122.84516		2.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.28	Call			1,162.82000	1.16282	1,180.730	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			883.79000	0.88379	865.120	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.09200	121.56959	8.11300	121.36834		11.05	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			340.54000	0.34054	359.040	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,790.59000	4.79059	4,607.840	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			406.86000	0.40686	428.870	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			4,454.64000	4.45464	4,275.400	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			524.24000	0.52424	552.320	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,972.04000	3.97204	3,798.870	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,144.58000	8.14458	8,334.710	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			66.17000	0.06617	55.050	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			5,360.21000	5.36021	5,525.880	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			283.26000	0.28326	247.680	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,079.88000	6.07988	6,254.220	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			197.24000	0.19724	170.330	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,160.88000	6.16088	6,336.080	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			189.22000	0.18922	163.170	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,243.76000	1.24376	1,305.190	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,332.39000	2.33239	2,192.570	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			2,478.15000	2.47815	2,583.480	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,176.92000	1.17692	1,081.000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			2,780.48000	2.78048	2,894.580	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1,009.37000	1.00937	922.220	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.16600	123.29178	8.18800	123.08499		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,189.68000	2.18968	2,252.660	12.46	0.00	0	1,858.00

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	7.82	Put			5,716.92000	5.71692	5,573.110	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,268.06000	7.26806	7,410.600	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,539.33000	1.53933	1,475.080	13.07	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.24700	119.90922	8.27000	119.69753		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			5,943.44000	5.94344	6,055.760	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			4,125.16000	4.12516	4,025.790	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.09057	220.09057	220.05048	220.05048			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			400.48000	0.40048	440.570		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			255.73087	255.73087	256.35411	256.35411			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			204.11000	0.20411	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	419.130		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.01300	109.37230	5.03300	109.32579		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			478.53000	0.47853	511.350	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			91.19000	0.09119	77.500	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.92000	110.92128	4.94200	110.87529		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			640.22000	0.64022	667.740	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			289.85000	0.28985	271.380	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.78000	108.22920	4.80700	108.17964		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			742.62000	0.74262	770.990	1.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	4.98	Put			425.80000	0.42580	404.610	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.84907	188.84907	189.98563	189.98563			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,545.63000	1.54563	409.070		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			6.66600	110.00046	6.69700	109.86279		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			461.12000	0.46112	509.780	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			892.60000	0.89260	803.590	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,054.91000	1.05491	1,140.170	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			378.66000	0.37866	326.250	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,087.71000	2.08771	2,206.010	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			100.67000	0.10067	81.300	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,714.34000	3.71434	3,849.200	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			10.37000	0.01037	7.560	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.72500	107.40121	6.75800	107.26137		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,625.83000	1.62583	1,700.110	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,152.90000	1.15290	1,087.340	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.79400	109.06399	6.83000	108.91946		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,019.85000	2.01985	2,095.940	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,579.70000	1.57970	1,511.260	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.95800	106.30444	6.98400	106.16824		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,330.84000	1.33084	1,413.280	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			466.36000	0.46636	412.600	6.08	0.00	0	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			7.02100	107.80871	7.04800	107.67236		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,202.04000	2.20204	2,276.280	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,338.59000	1.33859	1,276.480	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.09000	105.44953	7.12000	105.30415		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			2,735.21000	2.73521	2,813.390	6.98	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,916.12000	1.91612	1,848.920	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.15800	103.66874	5.16800	103.65474		0.96	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			149.36000	0.14936	155.250	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			118.58000	0.11858	110.470	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.02500	105.13753	5.03700	105.12353		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			256.96000	0.25696	263.210	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			241.79000	0.24179	234.040	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.78100	103.00025	4.79900	102.98386		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			306.62000	0.30662	313.900	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			342.12000	0.34212	333.010	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			7.25500	100.41774	7.28100	100.27044		7.19	5,020,887.00	50	27,459.00
R207	On	02/08/2012	Bond Future	7.51	Call			1,721.29000	1.72129	1,817.200	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			435.43000	0.43543	384.040	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.32100	101.83904	7.34800	101.69060		8.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,641.26000	2.64126	2,725.670	8.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,376.99000	1.37699	1,312.960	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.39500	99.77749	7.42400	99.62341		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,241.43000	3.24143	3,327.380	8.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	7.66	Put			1,998.41000	1.99841	1,930.280	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			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			7.37400	98.42826	7.40000	98.26837		8.07	5,118,269.52	52	16,180.00
R208	On	02/08/2012	Bond Future	7.20	Call			508.23000	0.50823	548.500	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,746.77000	1.74677	1,627.150	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,352.67000	1.35267	1,437.610	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			740.80000	0.74080	665.850	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			2,663.87000	2.66387	2,789.120	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			245.48000	0.24548	210.840	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,077.47000	5.07747	5,231.230	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			29.11000	0.02911	22.980	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.43900	96.42955	7.46600	96.26772		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,923.33000	2.92333	3,015.260	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,535.00000	1.53500	1,465.100	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.51100	97.92351	7.54000	97.75457		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,626.08000	3.62608	3,720.380	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,242.15000	2.24215	2,167.510	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.69100	77.85896	8.71200	77.69082		15.50	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			2,480.14000	2.48014	2,573.710	15.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			923.54000	0.92354	848.970	15.98	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
R209	On	01/11/2012	Bond Future			8.76000	75.82580	8.78200	75.65200		18.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,184.31000	4.18431	4,276.430	18.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,572.11000	2.57211	2,490.430	18.69	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.83600	76.99985	8.85900	76.82078		18.72	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,360.73000	5.36073	5,455.760	19.04	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,824.26000	3.82426	3,740.220	19.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.44348	143.44348	143.58975	143.58975			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			929.75000	0.92975	783.480		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			120.65790	120.65790	120.63111	120.63111			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			271.11000	0.27111	297.900		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			117.92780	117.92780	117.69754	117.69754			0.00	0	3,014.00
R212	On	02/08/2012	Bond Future	117.39	Call			307.54000	0.30754	537.800		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			8.51100	89.06228	8.53700	88.84737		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			2,541.14000	2.54114	2,668.420	13.95	0.00	0	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	02/08/2012	Bond Future	8.74	Put			890.25000	0.89025	802.620	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.58300	86.79222	8.61000	86.57232		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,222.60000	4.22260	4,341.700	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,619.36000	2.61936	2,518.560	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.66400	88.13564	8.69200	87.91133		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,472.25000	5.47225	5,593.720	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,833.00000	3.83300	3,730.160	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.75500	79.29160	8.77600	79.11644			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			1,425.68000	1.42568	1,600.840		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			1.34470	1.34470	1.34750	1.34750		18.09	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			555.40970	0.05554	527.193	17.69	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			380.40970	0.03804	380.193	17.69	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.35900	1.35900	1.36210	1.36210		18.51	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			806.85200	0.08069	774.340	18.33	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			585.85200	0.05859	584.340	18.33	0.00	0	0.00
Total for Derivatives :												75,892,287.97	18,950	1,514,654.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	9.42665	100.00000	9.40381			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.70864	100.00000	19.66526			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.46805	100.00000	8.44753			0.00	0	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	126.63136	5.00000	126.61436			740,000,000,000.00	148,000,000	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	88.80390	100.00000	88.59738			180,000,000,000.00	1,800,000	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.88919	100.00000	19.84541			2,900,000,000,000.00	29,000,000	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.47266	100.00000	34.39678			1,360,000,000,000.00	13,600,000	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.34075	100.00000	10.31569			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.41994	100.00000	13.39041			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.94838	100.00000	37.85645			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.40359	100.00000	27.33361			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.64002	100.00000	16.59971			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.98521	100.00000	26.91984			3,400,000,000,000.00	34,000,000	8,500,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.42653	100.00000	10.40126			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.82309	100.00000	7.80415			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.66153	100.00000	7.64298			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.77342	100.00000	7.75459			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.33971	100.00000	24.28613			600,000,000,000.00	6,000,000	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.15654	100.00000	17.11498			0.00	0	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			100.00000	26.23121	100.00000	26.17347			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	20.41296	100.00000	25.45439			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.70969	100.00000	16.66921			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.34315	100.00000	12.31293			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	68.47329	100.00000	68.32091			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	48.55106	100.00000	48.44419		120,000,000,000.00	0.00	1,200,000	600,000.00
ABL8B	On	19/09/2013			100.00000	39.49641	100.00000	39.40072			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	61.33716	100.00000	61.18856			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	79.76710	100.00000	79.65116			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	34.78569	100.00000	34.69683			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	19.06256	100.00000	19.01386			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.33669	8.00000	90.28538			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	92.28642	100.00000	92.05912			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	25.73185	100.00000	25.67458			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.74550	100.00000	16.70449			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	99.95282	9.58000	99.92682			0.00	0	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	10.31736	100.00000	10.34658			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.06952	100.00000	5.05651			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.23690	100.00000	17.19267			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.46483	100.00000	4.45337			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	138.74333	100.00000	138.32042			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	83.51304	100.00000	83.29973			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.81435	100.00000	4.80199			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152		1,800,000,000,000.00	18,000,000	7,000,000.00	
ABN32	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.08371	100.00000	2.07977			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.08371	100.00000	2.07977			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.49775	6.82500	100.47927			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.14860	100.00000	6.13604			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.37758	100.00000	11.35576			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.67101	100.00000	9.64759			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.46564	100.00000	10.44545			0.00	0	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	20.47104	100.00000	20.42756			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.55360	100.00000	9.53527			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.04543	100.00000	9.02803			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.45791	100.00000	18.42231			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.66264	100.00000	17.62847			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.01878	100.00000	2.01241			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.96215			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.99175	100.00000	16.95889			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.19529	100.00000	21.16200			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.56668	100.00000	14.51586			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.43640	100.00000	15.40654			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.80879	100.00000	14.78014			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.52553	100.00000	14.49744			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.29821	100.00000	13.26893		1,360,000,000,000.00	13,600,000	6,900,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	18.62063	100.00000	18.57965		1,320,000,000,000.00	13,200,000	6,700,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	8.87353	100.00000	8.85390		920,000,000,000.00	9,200,000	5,700,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	11.21475	100.00000	11.19007		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	16.23042	100.00000	16.19469			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.94528	100.00000	27.87357			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.16723	4.00000	117.11311			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	200,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.35191	100.00000	6.33553			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.21245	100.00000	4.20158			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.16963	100.00000	43.06506			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	55.77146	100.00000	55.63635			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.07072	100.00000	55.93488			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	16.62343	100.00000	16.50420			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.37717	100.00000	41.27694			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.16789	100.00000	65.00829			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.37717	100.00000	41.27694			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.26492	100.00000	62.11408			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	56.39721	100.00000	56.27307			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.83467	13.50000	103.79781			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.02815	100.00000	15.98932			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.28847	100.00000	16.24901			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.98510	100.00000	19.93669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038 On 16/10/2012 Spot Bond			100.00000	97.15743	100.00000	96.90309			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	38.34250	100.00000	38.24961			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.30127	100.00000	38.20848			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.76782	100.00000	15.72962			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.25671	100.00000	1.25433			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	63.30056	100.00000	63.14553			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	63.30056	100.00000	63.14553			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.51735	100.00000	29.44585			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.72945	100.00000	31.65174			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	93.85725	100.00000	93.62319			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.68178	100.00000	10.66157			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.68178	100.00000	10.66157			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	38.85100	100.00000	38.75688			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.51013	100.00000	13.47740			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.31181	100.00000	14.27714			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	13.15275	100.00000	13.12089			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	13.39422	100.00000	13.36178			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.00000	13.50047	100.00000	13.46776			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.99951	100.00000	12.97058			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.99951	100.00000	12.97058			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.06870	100.00000	13.03961			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.95958	100.00000	12.92819			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.06870	100.00000	13.03961			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.93033	100.00000	12.90155			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.54842	100.00000	20.50955			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.31926	100.00000	20.27004			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	83.02439	100.00000	82.84070			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.54177	100.00000	38.44841			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.68191	100.00000	12.64644			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.54177	100.00000	38.44841			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	83.02439	100.00000	82.84070			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.42997	100.00000	8.40955			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.42284	100.00000	8.40243			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.43275	100.00000	8.41233			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.22834	100.00000	8.20841			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.00000	38.19819	100.00000	38.10566			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.63878	100.00000	8.61785			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	65.13894	100.00000	64.97941			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	45.43824	100.00000	45.32695			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	65.15059	100.00000	64.99102			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.36304	100.00000	10.33793			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.08842	100.00000	27.02280			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.72359	100.00000	37.63964			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.86097	100.00000	30.78621			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	90.41576	100.00000	90.19683			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.17499	100.00000	9.15251			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.18668	100.00000	9.16418			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.35774	100.00000	6.34568			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.47493	100.00000	24.41499			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.45066	100.00000	3.44301			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.22267	100.00000	4.21338			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.34089	100.00000	5.33078			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.59022	100.00000	3.58231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021	Spot Bond			100.00000	3.72757	100.00000	3.71937			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.99661	100.00000	7.97723			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.47493	100.00000	24.41499			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.39889	100.00000	20.34948			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.34580	100.00000	20.29651			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.86377	100.00000	7.84472			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.85356	100.00000	7.83453			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.61843	100.00000	1.61483			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	83.18758	100.00000	83.00354			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.61843	100.00000	1.61483			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.39889	100.00000	20.34948			0.00	0	2,200,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.44379	100.00000	10.41849			0.00	0	330,180.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.79440	100.00000	9.77067			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.02726	100.00000	8.00782			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013	Spot Bond			100.00000	35.15585	100.00000	35.07069			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	27.72595	100.00000	27.67105			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.46523	100.00000	27.41085			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.84844	100.00000	9.82895			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.79059	100.00000	23.73295			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.75003	100.00000	15.71885			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.57522	100.00000	15.54438			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.91455	100.00000	15.88304			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.82642	100.00000	9.80697			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.44103	100.00000	9.42233			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.78088	100.00000	15.74963			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.89399	100.00000	15.86252			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.39665	100.00000	10.38040			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.36222	100.00000	12.33774			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.83229	100.00000	15.80095			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	29.18851	100.00000	29.11780			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.45397	100.00000	19.40684			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.82188	100.00000	26.75690			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27855	100.00000	0.27811			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.14889	100.00000	9.12672			0.00	0	2,200,000.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.77812	1.75000	101.73890			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.31942	100.00000	15.28231			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.33812	100.00000	15.30095			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24712	100.00000	0.24652			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24712	100.00000	0.24652			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	36.91400	100.00000	31.85302		5,100,000,000,000.00	51,000,000	26,000,000.00	
ACL178	On	20/09/2014	Spot Bond			100.00000	20.27063	100.00000	13.43799		800,000,000,000.00	8,000,000	8,000,000.00	
ADB01S	On	14/12/2012	Spot Bond			100.00000	71.57561	100.00000	71.44157			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	71.55506	100.00000	71.42107			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	59.51660	100.00000	59.38488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.49328	100.00000	2.48724			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.23311	100.00000	11.20838		1,460,000,000,000.00	14,600,000	8,693,414.00	
AIR02	On	30/04/2023			100.00000	13.35415	100.00000	13.32460		140,000,000,000.00	1,400,000	700,000.00	
AIR02U	On	05/10/2014			100.00000	24.34338	100.00000	24.28376			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.35176	100.00000	18.31136		2,820,000,000,000.00	28,200,000	14,200,000.00	
AIR03U	On	26/10/2014			100.00000	25.60753	100.00000	25.54481			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.35579	100.00000	13.32623			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.39949	100.00000	5.38563			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	32.42883	100.00000	32.35666			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.73585	100.00000	9.71200			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.50070	100.00000	12.47303			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	10.92060	100.00000	10.88613			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.60408	100.00000	9.57377			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	20.46508	100.00000	20.41979			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	9.17090	100.00000	9.14844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	38.97378	100.00000	38.87936			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.81215	100.00000	44.71351			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.79238	100.00000	22.73656			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.21604	100.00000	25.16023			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.34526	100.00000	13.31572			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.54648	100.00000	30.47248			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.35594	100.00000	16.31588			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.94063	100.00000	46.82567			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.52004	100.00000	17.47713			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.49216	100.00000	17.44932			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.36396	100.00000	14.32878			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	15.22106	100.00000	15.18378			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.40051	100.00000	12.37013			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.47242	100.00000	14.43697			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.47242	100.00000	14.43697			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.47242	100.00000	14.43697			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.88250	100.00000	14.84606			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.89817	100.00000	15.85923			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.52004	100.00000	17.47713			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.98587	100.00000	13.95162			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.97824	8.00000	99.95648			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.80786	100.00000	2.80098			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.79703	100.00000	1.79263			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.79703	100.00000	1.79263			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.73613	100.00000	16.69514			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.76631	100.00000	63.53347			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.84686	100.00000	6.82185			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.21697	100.00000	19.16990			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.79703	100.00000	1.79263			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.79693	100.00000	1.79243			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.40271	100.00000	4.39438			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.64422	100.00000	18.59856			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.96834	100.00000	16.92678			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.47428	100.00000	10.44864			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.47456	100.00000	10.44919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.66391	100.00000	12.63289			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.97306	100.00000	10.94619			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	28.15341	100.00000	28.08520			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	19.61169	100.00000	19.56418			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.41121	100.00000	3.40362			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.20249	100.00000	8.18693			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.15901	100.00000	9.14163			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.52465	100.00000	9.50358			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	31.54098	100.00000	31.46457			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	45.23731	100.00000	45.12651			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	29.77013	100.00000	29.69801			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	28.79316	100.00000	28.72340			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	45.98966	100.00000	48.21241			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	43.03743	100.00000	42.93318			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	68.44052	100.00000	68.27290			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	7.99443	100.00000	7.97506			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	20.08476	100.00000	20.03611			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	99.51465	100.00000	99.25684			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.77072	100.00000	10.74434			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.82860	100.00000	10.80207			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.00225	100.00000	10.97530			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.58110	100.00000	11.55273			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.15994	100.00000	12.13015			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.78069	100.00000	13.74694			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.36833	100.00000	8.34806			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	8.92913	100.00000	8.90750			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.08208	100.00000	9.06007			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.53426	8.00000	105.51087			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.54091	100.00000	9.51780			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.35662	100.00000	10.33152			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.34448	100.00000	30.27696		700,000,000,000.00	7,000,000	7,550,000.00	
BID02	On	14/07/2012	Spot Bond			100.00000	101.43158	100.00000	101.16536			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.77412	100.00000	98.51488			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	24.91468	1,000.00000	24.74576			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.40552	100.00000	12.37547			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.95251	100.00000	6.93567			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.88684	100.00000	7.86774			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.42630	100.00000	12.39619			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.76910	100.00000	12.73816			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.39237	100.00000	13.35993			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.98932	100.00000	15.95059			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.92180	100.00000	14.88566			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.52514	100.00000	56.38821			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	45.19239	100.00000	45.08171			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	71.56533	100.00000	71.42953			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.88733	100.00000	37.76905			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.41285	100.00000	7.39469			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	93.66493	100.00000	93.43250			0.00	0	1,500,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.79114	100.00000	27.72998		820,000,000,000.00	0.00	8,200,000	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.56144	100.00000	18.52059			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.89238	100.00000	13.85835			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.91059	100.00000	30.83571			0.00	0	5,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.78191	100.00000	15.74717		2,340,000,000,000.00	0.00	23,400,000	11,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.54778	8.00000	61.53467			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27898	100.00000	0.27831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	59.63183	8.00000	59.61898			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.38375	100.00000	21.31698			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.07814	100.00000	12.05154		900,000,000,000.00	9,000,000	4,650,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	12.75006	100.00000	12.72184			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.06629	100.00000	12.03958		200,000,000,000.00	2,000,000	1,000,000.00	
CCT03	On	15/03/2025	Spot Bond			100.00000	14.09936	100.00000	14.06832		10,000,000,000,000.00	100,000,000	25,000,000.00	
CGR10	On	08/12/2016	Spot Bond			100.00000	13.55505	100.00000	13.52222			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.02140	12.05000	104.01667			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	63.21517	100.00000	63.06203			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.76837	100.00000	29.69546			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.91253	100.00000	23.85396			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.67470	100.00000	88.46154			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.86732	100.00000	82.68398			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	57.94111	100.00000	57.80075			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.42100	100.00000	31.34488			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.09565	100.00000	55.95977			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	56.09565	100.00000	55.95977			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	56.09565	100.00000	55.95977			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	41.34111	100.00000	41.24096			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	56.12060	100.00000	55.98465			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	55.87121	100.00000	55.73587			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	55.67171	100.00000	55.53684			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	60.06433	100.00000	59.91882			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	97.71553	100.00000	97.46040			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	19.61024	100.00000	19.56273			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	45.21296	100.00000	45.10222			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	97.73146	100.00000	97.47628			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	19.46445	100.00000	19.41730			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	38.36999	100.00000	38.27704			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	38.12948	100.00000	38.03711			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	20.23501	100.00000	20.18600			0.00	0	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	41.47938	100.00000	41.37890			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.23610	100.00000	41.13621			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.99030	100.00000	41.88857			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.17047	100.00000	56.03440			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.99590	100.00000	55.86026			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.61049	100.00000	38.51696			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.47276	100.00000	49.36386			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.59273	13.64000	102.55575			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.92990	100.00000	45.82880			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.34793	100.00000	43.24291			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	88.20635	100.00000	87.99929			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.18851	100.00000	29.11780			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.74430	100.00000	39.64802			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.74430	100.00000	39.64802			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.33951	100.00000	65.17948			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.93821	100.00000	17.89476			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	90.26054	100.00000	90.04357			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.25417	100.00000	13.22206			0.00	0	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	13.07065	100.00000	13.03899			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.97984	100.00000	35.89268			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.15275	100.00000	13.12089			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.98441	100.00000	35.89724			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.94659	100.00000	87.74014			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.30681	100.00000	66.14441			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.55101	100.00000	66.38801			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.39300	100.00000	66.23040			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.39300	100.00000	66.23040			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.46950	100.00000	33.38754			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.74538	100.00000	10.71934			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66693	100.00000	66.66692			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66693	100.00000	66.66692			0.00	0	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	13.21712	100.00000	13.18510			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.12560	100.00000	10.10307			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.21712	100.00000	13.18510			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.64510	100.00000	9.62148			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.38319	100.00000	33.30232			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.84260	100.00000	34.75819			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	92.14271	100.00000	91.92121			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.96097	2.76000	100.95337			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.83063	100.00000	12.79954			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.14163	2.76000	106.09614			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.70150	8.25000	102.67907			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.85483	100.00000	34.77040			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.21712	100.00000	13.18510			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.21712	100.00000	13.18510			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.38237	100.00000	4.37118			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.64945	2.40000	110.60313			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.43096	100.00000	13.39842			0.00	0	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	55.67013	100.00000	55.53528			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	55.97097	100.00000	55.83537			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.68421	100.00000	56.54688			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.71319	100.00000	40.61457			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.25083	100.00000	16.21103			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.25083	100.00000	16.21103			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.67807	8.52000	101.65489			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.76834	100.00000	23.71590			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.59412	100.00000	23.53633			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.63185	8.64500	101.60835			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.63185	8.64500	101.60835			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.44604	100.00000	34.36260			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.08121	100.00000	35.99380			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.55636	100.00000	11.53079			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.29393	100.00000	10.26899			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.15312	100.00000	11.12610			0.00	0	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	56.32334	100.00000	56.18689			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.34358	100.00000	56.20708			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.79016	100.00000	17.74658			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.79016	100.00000	17.74658			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.98599	100.00000	36.91276			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	58.93393	100.00000	58.79116			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.93700	100.00000	60.78776			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.93700	100.00000	60.78776			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.81180	100.00000	14.78248			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.60735			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.33845	100.00000	10.31798			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.37370	100.00000	9.35099			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.21372	9.35000	103.18781			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.21372	9.35000	103.18781			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	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	1.57265	100.00000	1.56884			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.40654	100.00000	15.36922			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.02904	100.00000	8.63171			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.02904	100.00000	8.63171			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.02904	100.00000	8.63171			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.02904	100.00000	8.63171			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.02904	100.00000	8.63171			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.19478	100.00000	15.15338			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	8.80326	100.00000	1.44816			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	8.80326	100.00000	1.44816			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	8.80326	100.00000	1.44816			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	8.80326	100.00000	1.44816			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	8.80326	100.00000	1.44816			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	8.85289	100.00000	1.44816			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.46277	9.65000	102.43654			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.99465	100.00000	28.92442			0.00	0	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	14.86112	100.00000	14.82511			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	64.33881	100.00000	64.13574			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	27.02628	100.00000	26.96081			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	27.02628	100.00000	26.96081			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.86153	100.00000	1.85572			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.69012	100.00000	10.66422			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.20112	100.00000	12.17156			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.97764	100.00000	8.95589			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.92728	100.00000	8.90564			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.97764	100.00000	8.95589			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.73777	100.00000	1.73235			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.66658	100.00000	12.62703			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.72155	100.00000	1.71617			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.95750	100.00000	8.93579			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.26239	100.00000	18.21815			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.74497	100.00000	10.71142			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.55503	100.00000	16.50335			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On	27/06/2015	Spot Bond			100.00000	8.72442	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.80008	100.00000	20.75379			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.80008	100.00000	20.75379			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	56.23950	100.00000	56.11503			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	57.18482	100.00000	57.04629			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	57.15909	100.00000	57.02062			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	89.38437	100.00000	89.15607			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	84.82055	100.00000	84.60289			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.14622	100.00000	57.00778			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	59.10109	100.00000	58.97100			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.98158	100.00000	62.82733			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.98158	100.00000	62.82733			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.62344	100.00000	8.60232			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.11915	100.00000	55.99494			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	56.13183	100.00000	56.00761			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	57.15909	100.00000	57.02062			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.15909	100.00000	57.02062			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	13.73577	100.00000	13.70250			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	58.23193	100.00000	58.10304			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.52465	100.00000	9.50358			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00172	100.00000	0.00171			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00191	100.00000	0.00191			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	83.13526	100.00000	82.95011			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	83.17329	100.00000	82.98805			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	83.15700	100.00000	82.97179			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	115.00597	100.00000	114.70925			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	83.19230	100.00000	83.00702			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.09181	100.00000	10.07272			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.09181	100.00000	10.07272			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.13559	100.00000	12.10587			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.13559	100.00000	12.10587			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.39384	100.00000	10.36865			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.84435	100.00000	9.82051			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On	20/06/2017			100.00000	9.17911	100.00000	9.15687			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.93317	100.00000	100.66545			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.27984	100.00000	9.25736			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	17.92577	100.00000	17.88631			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	57.42536	100.00000	57.29827			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	10.23121	100.00000	10.20856		920,000,000,000.00	9,200,000	10,000.00	
COJ05	On	05/06/2023			100.00000	12.88395	100.00000	12.85543			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	16.76132	100.00000	16.72422			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	13.45340	100.00000	13.42378			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	71.99793	100.00000	71.86133			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.08322	5.86800	102.06727			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.60085	7.17500	100.58142			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.55746	100.00000	1.55369			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	60.25687	100.00000	60.12314			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	94.47493	100.00000	94.23815			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG30On	01/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	57.81425	100.00000	57.68595			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91598			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11827			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond			100.00000	99.31283	100.00000	99.05080			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18256			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	48.49680	100.00000	48.38887			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	18.89363	100.00000	18.85182		3,300,000,000,000.00	33,000,000	18,345,847.00	
DV22 On	07/02/2020	Spot Bond			100.00000	13.18497	100.00000	13.15562		73,504,500,000,000.00	735,045,000	79,368,178.00	
DV23 On	27/02/2023	Spot Bond			100.00000	13.16827	100.00000	13.13897		50,983,500,000,000.00	509,835,000	133,361,758.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	96.29630	100.00000	97.64612			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	18.93702	100.00000	18.89487		3,200,000,000,000.00	32,000,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond			100.00000	15.51162	100.00000	15.47364			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond			100.00000	94.99075	100.00000	94.75207			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	13.35935	100.00000	13.32507		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28 On	02/05/2028	Spot Bond			2.55000	101.97393	2.55000	101.93084		91,800,000,000,000.00	36,000,000	20,000,000.00	
EMM01 On	28/07/2020	Spot Bond			100.00000	14.97663	100.00000	14.94330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	13.73748	100.00000	13.70725			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.01663	8.00000	116.99169			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.38442	100.00000	13.35199			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	98.38275	100.00000	101.09617			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	98.44967	100.00000	98.19262			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	85.24944	100.00000	85.05656			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	85.23909	100.00000	85.04624			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.86878	100.00000	23.80781			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.90474	100.00000	26.84487			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.78528	100.00000	15.74705			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.89509	100.00000	1.88911			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.94820	100.00000	89.73302			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.68095	100.00000	22.62600			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	90.21295	100.00000	89.99713			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.05633	100.00000	22.00290			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	90.32326	100.00000	90.10717			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.82510	100.00000	22.76980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10	On	17/08/2013	Spot Bond			100.00000	41.33253	100.00000	41.23241			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.52781	100.00000	21.47565			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.54915	100.00000	13.51633			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	41.35493	100.00000	41.25474			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.20500	100.00000	17.16713		1,200,000,000,000.00		12,000,000	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.74447	9.25000	101.71934		18,647,546,750,000.00		015,951,000	626,661,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.27069	10.00000	104.24275		10,300,600,000,000.00		030,060,000	41,050,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.86857	7.85000	101.84715		1,350,867,250,000.00		172,085,000	6,623,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.14345	7.50000	102.12302		5,190,547,500,000.00		692,073,000	699,511,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	84.45648	100.00000	84.26712			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.77402	100.00000	11.74550			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.45750	100.00000	11.42974			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	42.03968	100.00000	41.93783			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	42.22714	100.00000	42.12485			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.01869	8.37500	100.99595			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	43.16446	100.00000	43.05990			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	26.50468	100.00000	26.44634		980,000,000,000.00		9,800,000	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.13056	100.00000	9.11035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	92.27827	100.00000	92.05099			0.00	0	8,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	85.52105	100.00000	85.32580			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.04939	100.00000	10.02503			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.01117	100.00000	7.99176			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.69017	100.00000	1.68603			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.67485	100.00000	12.64680			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.12056	100.00000	9.09847			0.00	0	3,000,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	34.80368	100.00000	34.71395			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.87686	100.00000	51.76140			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.26843	100.00000	4.25741			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.17405	100.00000	3.16702			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.62234	100.00000	3.61432			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29181	100.00000	0.29126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	0.01941	100.00000	0.01938			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01790	100.00000	0.01786			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	29.74373	100.00000	29.67791			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	63.78229	100.00000	63.62607			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.07519	100.00000	33.00971			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	28.84973	100.00000	28.79262			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04321	100.00000	0.04310			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.63974	100.00000	10.61397			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	59.31884	100.00000	59.17514			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.64632	100.00000	13.61325			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	89.76199	100.00000	89.54724			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.33021	100.00000	9.30760			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.15623	100.00000	10.13162			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.51161	100.00000	29.44011			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On	20/06/2017			100.00000	1.30254	100.00000	1.29797			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.32649	100.00000	1.32129			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.49660	100.00000	13.46390			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.47296	100.00000	1.46939			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.56363	100.00000	1.55846			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.82667	100.00000	100.00000		1,500,000,000,000.00	15,000,000	15,000,000.00	
FRC17	On	03/06/2014			100.00000	30.23252	100.00000	30.16560			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.29596	100.00000	24.23645			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.67413	100.00000	16.63374			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.73228	100.00000	13.69901			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	44.99822	100.00000	44.88802			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.16628	6.90500	100.14778			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.21400	100.00000	9.19167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	45.40290	100.00000	45.29171			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.20958	100.00000	27.14367			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.07378	100.00000	1.07115			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.41483	5.87500	102.39855			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.85340	100.00000	10.82711			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	10.94332	100.00000	10.91681			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.32566	100.00000	6.31158			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.36356	100.00000	21.32314			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.79504	100.00000	5.78214			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.96543	100.00000	6.94993			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	83.15971	100.00000	82.97450			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.85429	100.00000	10.83376			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	83.30385	100.00000	83.11956			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.07378	100.00000	1.07115			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.08178	100.00000	16.04282			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.27143	100.00000	16.23201			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	14.66442	100.00000	14.62889			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.43608	4.73000	104.38581			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.69756	100.00000	83.51239			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.86405	100.00000	14.82804			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.69450	100.00000	9.67101			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.79346	100.00000	10.76731			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.67299	100.00000	23.61564			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.27206	100.00000	12.24233			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.89241	100.00000	11.86361			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.91219	100.00000	82.72876			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.90200	100.00000	82.71858			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.41629	100.00000	57.30262			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.42207	100.00000	57.30838			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.44517	100.00000	57.33144			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.54701	100.00000	55.41245			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.46508	100.00000	10.44436			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.70270	100.00000	14.67359			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.45406	100.00000	10.43336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	18.55729	100.00000	18.52055			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.25912	100.00000	15.22890			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.45771	100.00000	42.35485			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.51838	100.00000	45.40812			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.55832	100.00000	42.45521			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	45.62673	100.00000	45.51620			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	42.80595	100.00000	42.70225			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.88333	100.00000	42.77946			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	43.69590	100.00000	43.59005			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	44.69421	100.00000	44.58593			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.32105	100.00000	45.21126			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.23707	100.00000	19.18793			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.98172	100.00000	39.88486		2,000,000,000,000.00	20,000,000	5,000,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.93228	100.00000	23.87367			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.37875	100.00000	11.34284			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.56579	100.00000	12.53502			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	2.02517	100.00000	2.01878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.36895	100.00000	8.34867			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.36044	100.00000	0.35930			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.88202	100.00000	3.87337			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.55891	100.00000	8.53795			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.16568	100.00000	4.15492			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	68.62335	100.00000	68.62334			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	99.24431	100.00000	98.98036			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	99.24431	100.00000	98.98036			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	95.67410	100.00000	95.42879			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.62614	100.00000	11.59767			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	93.33333	100.00000	93.09463			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.71772	100.00000	37.62634			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.25611	100.00000	38.16343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.58144	2.00000	103.53914			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	55.07471	100.00000	54.94128			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.34808	100.00000	54.17840			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85802	100.00000	0.85465			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.68955	100.00000	1.68428			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.67492	100.00000	52.51047			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.02017	100.00000	51.85776			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00263	100.00000	0.00262			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.47293	100.00000	9.44336			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.61718	100.00000	1.61213			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.76021	100.00000	27.67162			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.63180	100.00000	16.57988			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.76954	100.00000	26.71061		320,000,000,000.00	3,200,000	151,600,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.21779	100.00000	21.17109			0.00	0	111,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.61579	9.00000	98.58932			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.31362	8.00000	104.28868		672,000,000,000.00	84,000,000	23,000,000.00	
FRX18	On	14/04/2018	Spot Bond			100.00000	13.24199	100.00000	13.21268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	100.72553	9.00000	100.70934			79,200,000,000.00	8,800,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.21590	100.00000	11.19107			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.66299	100.00000	12.63482			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.46718	100.00000	9.44623			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.16064	100.00000	11.12502			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.02039	9.48500	101.99455			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	65.17770	100.00000	65.03267			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	86.77613	100.00000	86.57433			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	86.79031	100.00000	86.58846			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	86.88106	100.00000	86.67902			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	89.39737	100.00000	89.18401			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA292	On	15/02/2013			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
GRA296	On	15/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRA297	On	17/09/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
GRD171	On	12/07/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD172	On	18/07/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.39888	100.00000	8.37831			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.57608	100.00000	10.55017			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	89.32033	100.00000	89.10716			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	89.45240	100.00000	89.23890			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	89.50741	100.00000	89.29379			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	89.70550	100.00000	89.49141			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.62327	100.00000	20.57331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	11.42599	100.00000	11.39831			100,000,000,000.00	1,000,000	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.60755	100.00000	6.59137			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.50436	100.00000	9.48133			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.07422	100.00000	10.04954			0.00	0	100,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.82753	100.00000	9.80373			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond				100.00000	96.72658	100.00000	96.47600			0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond				100.00000	96.72658	100.00000	96.47600			0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond				100.00000	99.74929	100.00000	99.49087			0.00	0	1,250,000.00
HMS1B6On	19/07/2012	Spot Bond				100.00000	104.56065	100.00000	104.28976			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond				100.00000	44.62494	100.00000	44.51565			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond				100.00000	14.67496	100.00000	14.63903			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond				100.00000	16.37333	100.00000	16.33323			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond				100.00000	96.80242	100.00000	96.55164			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond				100.00000	44.82498	100.00000	44.71520			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.06863	100.00000	15.03173			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	16.76699	100.00000	16.72593			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	96.90039	100.00000	96.64936			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	45.18506	100.00000	45.07440			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.57476	100.00000	15.53662			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.27313	100.00000	17.23083			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	97.24800	100.00000	96.99608			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.66517	100.00000	45.55333			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.19338	100.00000	16.15372			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	97.67464	100.00000	97.42159			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	98.30667	100.00000	98.05198			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.74662	100.00000	13.71603		5,960,000,000,000.00	59,600,000	48,201,000.00	
HWAY23On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078		19,600,000,000,000.00	196,000,000	98,250,000.00	
HWAY24On	07/12/2024	Spot Bond			100.00000	5.77867	100.00000	5.76588			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.92028	100.00000	12.89153		5,940,000,000,000.00	59,400,000	29,700,000.00	
HWAY35On	31/07/2035	Spot Bond			100.00000	12.92028	100.00000	12.89153			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond			2.50000	99.82107	2.50000	99.70299			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	91.54004	100.00000	91.31677			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	84.20480	100.00000	84.01601			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	85.30956	100.00000	85.11568			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	23.16730	100.00000	23.11631			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	56.98879	100.00000	56.85074			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.18637	100.00000	16.14716			0.00	0	1,200,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.34575	100.00000	15.30857		800,000,000,000.00	8,000,000	4,000,000.00	
IBL15	On	28/06/2013	Spot Bond			100.00000	54.77798	100.00000	54.64528			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.99520	100.00000	38.90074			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.29221	100.00000	27.22609			0.00	0	9,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.81960	100.00000	33.74514			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.47204	100.00000	16.43578			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.49483	100.00000	13.46512			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.92633	100.00000	30.85788			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.10873	100.00000	31.03254			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.98377	1.75000	105.94121			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.98226	8.27000	102.95935			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.41175	100.00000	15.37441			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.58566	100.00000	2.57940			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.68966	100.00000	4.67923			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.88202	100.00000	3.87337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	11.45093	100.00000	11.41478			600,000,000,000.00	6,000,000	3,000,000.00
IBL38	On	02/04/2017	Spot Bond			100.00000	2.03802	100.00000	2.03159			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.08398	8.76500	102.06005			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.63983	100.00000	16.58788			10,000,000,000,000.00	100,000,000	25,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.05697	100.00000	10.02557			12,000,000,000,000.00	120,000,000	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.32550	100.00000	55.20373			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.61283	100.00000	15.57827			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.61283	100.00000	15.57827			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.05595	5.00000	102.04211			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.42606	100.00000	19.38307			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	13.42177	100.00000	10.71141			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	13.42177	100.00000	10.71141			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.32134	100.00000	12.28287			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.56317	100.00000	7.54485			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.34392	100.00000	21.29693			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.47864	100.00000	54.35872			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.16250	100.00000	14.12818			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND238	On	18/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		47,600,000,000,000.00	476,000,000	476,000,000	476,000,000.00
IND240	On	02/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.82509	100.00000	60.67773			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.00433	100.00000	14.96758			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.90828	100.00000	18.86198			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.62701	100.00000	17.58384			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	75.20491	100.00000	75.05889			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012	Spot Bond			100.00000	84.01826	100.00000	83.82688			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.69823	100.00000	8.67716			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.21158	100.00000	23.15535			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.52064	100.00000	9.49757			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	84.77866	100.00000	84.58598			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	83.60824	100.00000	83.42077			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	77.36390	100.00000	77.14286			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.11283	6.50000	102.10087			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.52810	100.00000	65.31663			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.68214	100.00000	60.36557			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	79.76879	100.00000	79.53890			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	78.63248	100.00000	78.40909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On	10/12/2012	Spot Bond			100.00000	79.97596	100.00000	79.74941			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	93.50075	100.00000	93.26759			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.90351	100.00000	62.75113			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.97522	100.00000	42.87112			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.97522	100.00000	42.87112			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.19625	100.00000	45.08556			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.69543	100.00000	32.61623			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	94.72948	100.00000	94.49086			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	19.15249	100.00000	19.10558			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.54379	100.00000	22.48918			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.58479	100.00000	40.48647			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.01836	100.00000	17.96149			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.23083	100.00000	12.19222			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.83480	100.00000	9.80376			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.82831	8.80000	101.80435			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.07719	100.00000	33.00438			0.00	0	22,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.69159	100.00000	12.66084			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	13.28470	100.00000	13.25546			5,200,000,000,000.00	52,000,000	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.87285	100.00000	22.81745			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.50511	100.00000	16.46512			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.68596	100.00000	18.64461			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.29699	100.00000	9.27447			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02745	100.00000	0.02738			10,000,000,000,000.00	100,000,000	50,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.13188	2.75000	101.12429			0.00	0	1,031,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.80327	2.60000	102.75957			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.97362	100.00000	6.95161			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	61.54267	100.00000	61.40647			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.34991	100.00000	66.18740			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.43538	100.00000	16.39921			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.40487	100.00000	11.37724			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.41031	2.60000	101.36395			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	44.68438	100.00000	44.57495			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.61312	100.00000	8.59226			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.35519	100.00000	24.29554			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.26007	100.00000	65.10198			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.87625	100.00000	64.71909			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	71.23246	100.00000	71.07394			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	67.18193	100.00000	67.03484			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	68.02855	100.00000	67.87716			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	58.90961	100.00000	58.77924			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	96.37983	100.00000	96.13768			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.40865	100.00000	15.37473			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.09146	100.00000	43.98348			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.05666	100.00000	8.63171			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	56.13500	100.00000	111.96325			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	86.65847	100.00000	86.46196		1,140,000,000,000.00	11,400,000	7,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523		4,500,000,000,000.00	45,000,000	45,000,000.00	
MAQ014	On	02/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.78999	100.00000	65.62886			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	32.18720	100.00000	32.10838			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	89.75336	100.00000	89.53760			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	55.60125	100.00000	55.46655			2,000,000,000,000.00	20,000,000	20,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.77427	100.00000	22.71910			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	98.37838	100.00000	98.11321			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.91891	100.00000	21.86523			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.55287	100.00000	17.49746			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	63.48474	100.00000	63.32925			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	63.69728	100.00000	63.54128			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.30748	100.00000	31.23081			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.02843	100.00000	97.76978			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.44485	100.00000	88.23624			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.83231	100.00000	30.75680			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	60.44381	100.00000	60.29738			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.26349	100.00000	29.19260			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.85701	100.00000	31.77898			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.08891	100.00000	14.05478			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.77392	100.00000	16.73328			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.57868	100.00000	3.57001			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.73702	100.00000	8.71586			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	101.59862	8.00000	101.57685			0.00	0	47,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.23905	100.00000	84.04975			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.83369	100.00000	20.78323			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.89772	100.00000	15.86253			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.89772	100.00000	15.86253			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.14029	100.00000	3.13334			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.50700	100.00000	0.50587			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00116	100.00000	0.00116			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.97249	8.59000	101.94907			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.84965	9.34000	99.82461			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.83912	10.01000	99.81234			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.86854	100.00000	21.82015		38,320,000,000,000.00	383,200,000	101,992,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.95506	100.00000	11.92610			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.32013	100.00000	7.30239			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.61816	100.00000	10.59244			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.50085	100.00000	17.46234		3,160,000,000,000.00	31,600,000	15,800,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.97098	100.00000	17.91487			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.68355	8.78500	100.65990			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	54.93102	100.00000	54.79795			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.62347	8.00000	100.60190			155,200,000,000.00	19,400,000	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.01110	100.00000	31.93986			584,473,100,000.00	5,844,731	2,844,731.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.32191	100.00000	21.27447			7,760,000,000,000.00	77,600,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.23902	100.00000	16.20287			700,000,000,000.00	7,000,000	4,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.28984	100.00000	40.20067			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07086	100.00000	0.07069			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07086	100.00000	0.07069			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.74129	100.00000	6.72497			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.82510	100.00000	6.80856			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.90890	100.00000	6.89216			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.97594	100.00000	6.95904			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.08766	100.00000	7.07050			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.14353	100.00000	7.12623			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.21058	100.00000	7.19311			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.37817	100.00000	7.36030			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	7.48990	100.00000	7.47176			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.61281	100.00000	7.59437			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.72454	100.00000	7.70583			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.78041	100.00000	7.76156			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.45081	100.00000	8.43033			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.23293	100.00000	9.21057			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07086	100.00000	0.07069			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07086	100.00000	0.07069			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	31.01513	100.00000	30.93917			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	15.66396	100.00000	15.62559			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.46509	100.00000	9.44216			0.00	0	15,000,000.00
NBK13B	On	21/02/2017			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	85.50076	100.00000	85.30556			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.93870	100.00000	19.89480		1,640,000,000,000.00	16,400,000	8,500,000.00	
NBK2B	On	15/09/2015			100.00000	13.30835	100.00000	13.27610			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.83739	100.00000	14.80474		1,220,000,000,000.00	12,200,000	6,200,000.00	
NBK4	On	28/10/2024			100.00000	0.01941	100.00000	0.01938			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	65.03749	100.00000	64.87820		1,000,000,000,000.00	10,000,000	5,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.60926	100.00000	20.56365			1,880,000,000,000.00	18,800,000	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.19814	100.00000	18.15356			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.30881	100.00000	9.28602			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	32.79773	100.00000	32.72554			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.55091	100.00000	26.48659			4,000,000,000,000.00	40,000,000	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.00531	100.00000	15.97008			1,840,000,000,000.00	18,400,000	9,350,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.28077	100.00000	10.25587			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	65.32561	100.00000	65.15798			740,000,000,000.00	7,400,000	2,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	63.78024	100.00000	63.62403			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	57.90547	100.00000	57.76519			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	94.52977	100.00000	94.29167			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.31469	100.00000	22.27247			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.12657	100.00000	37.05633			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.28280	100.00000	21.24253			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.18362	100.00000	20.14543			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.88879	100.00000	16.84788			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	57.01931	100.00000	56.88118			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	55.25933	100.00000	55.12546			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	55.09105	100.00000	54.95514			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	55.09105	100.00000	54.95514			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	55.09105	100.00000	54.95514			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.72778	100.00000	17.68437			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.20727	100.00000	17.16512			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.70711	100.00000	18.66129			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.45772	100.00000	16.41785			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.33785	100.00000	9.32019			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.95774	100.00000	12.92635			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.19745	100.00000	9.18004			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.30735	100.00000	12.27722			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.04285	100.00000	13.01091			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.23765	100.00000	12.20768			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	83.97631	100.00000	83.85134			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	35.24123	100.00000	35.15585			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	27.98172	100.00000	27.92632			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	27.89127	100.00000	27.83606			0.00	0	0.00
NED10	On	15/08/2012			100.00000	90.37146	100.00000	90.15264			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.83918	100.00000	19.79550			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.99807	100.00000	83.80973			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	72.03443	100.00000	71.89953			0.00	0	0.00
NED6	On	20/09/2013			100.00000	45.66617	100.00000	45.56565			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.90307	100.00000	36.82094		940,000,000,000.00	9,400,000	4,800,000.00	
NED9	On	06/07/2017			100.00000	7.03121	100.00000	7.01399			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.91352	100.00000	16.87628			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.75023	100.00000	11.72176			0.00	0	0.00
NET41	On	16/02/2013			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
NET43	On	13/07/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
NET44	On	16/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.48276	100.00000	8.46100			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	13.39575	100.00000	13.36594			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.53975	100.00000	11.51179			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	100.70126	6.82500	100.68274			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	100.67671	6.58500	100.65885			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.76396	100.00000	9.73347			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.75885	100.00000	11.73036			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.71148	6.92500	100.69270			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.76396	100.00000	9.73347			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.97794	100.00000	11.94892			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.75236	7.32500	100.73248			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.76396	100.00000	9.73347			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	88.66991	100.00000	88.46028			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	59.90250	100.00000	59.75738			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	88.80071	100.00000	88.59078			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.11654	100.00000	59.97091			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	88.86612	100.00000	88.65603			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	60.38410	100.00000	60.23782			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	60.73193	100.00000	60.58481			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.77606	100.00000	9.75238			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.84323	8.21500	100.82095			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.04866	100.00000	46.92850		6,000,000,000,000.00	60,000,000	30,000,000.00	
NRA014 On	30/04/2014	Spot Bond			100.00000	32.84921	100.00000	32.77690			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.54375	100.00000	13.51378		1,500,000,000,000.00	15,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.00169	100.00000	13.97087		160,000,000,000.00	1,600,000	0.00	
NRA023 On	31/05/2023	Spot Bond			100.00000	6.55697	100.00000	6.54014		16,400,000,000,000.00	164,000,000	82,000,000.00	
NRA028 On	30/11/2028	Spot Bond			100.00000	13.06310	100.00000	13.03419		1,060,000,000,000.00	10,600,000	5,300,000.00	
NTC08 On	13/07/2012	Spot Bond			100.00000	98.73940	100.00000	98.47956			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	65.11274	100.00000	64.95327			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.72028	100.00000	31.64260			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.55057	100.00000	31.47329			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.45131	100.00000	2.44537			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	9.93555	100.00000	9.91148			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.30162	100.00000	13.26903			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.35799	100.00000	13.32528			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.39182	100.00000	13.35901			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.20361	100.00000	14.16883			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.10562	100.00000	15.06863			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.74315	100.00000	20.69236			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.38543	100.00000	16.34916		34,960,000,000,000.00	349,600,000	88,300,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	94.41426	100.00000	94.17703			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	63.66552	100.00000	63.51129			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	31.63795	100.00000	31.56130			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	63.58085	100.00000	63.42683			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.40942	100.00000	31.33333			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.16932	100.00000	13.13742			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	94.21467	100.00000	93.97972			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	94.59417	100.00000	94.35827			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.82433	100.00000	10.80385			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.08307	100.00000	18.03879			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.75656	100.00000	3.74746			0.00	0	0.00
PMM01 On	28/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	51.07960	100.00000	50.91837			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On	21/08/2012	Spot Bond			100.00000	89.85723	100.00000	89.64278			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.27586	100.00000	27.20978			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	71.77650	100.00000	71.64234			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	83.77879	100.00000	83.59136			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.04553	100.00000	55.90975			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	56.19699	100.00000	56.06085			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	38.61905	100.00000	38.52550			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	83.82004	100.00000	83.63253			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.41485	100.00000	27.34844			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	71.93200	100.00000	71.79754			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	56.44942	100.00000	56.31267			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	38.68860	100.00000	38.59488			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	83.89224	100.00000	83.70456			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.72553	100.00000	27.65836			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	56.90379	100.00000	56.76593			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	84.07790	100.00000	83.88980			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	28.06892	100.00000	28.00092			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	57.30767	100.00000	57.16883			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4On	15/02/2014	Spot Bond			100.00000	29.49394	100.00000	29.42248			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18256			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18256			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	99.45355	100.00000	99.18256			0.00	0	0.00
PRP2A2On	04/07/2012	Spot Bond			100.00000	103.57122	100.00000	103.29204			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	16.63365	100.00000	16.59704			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00179	100.00000	0.00179			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			6.06000	125.28651	6.07000	125.23357		284,243,376,352,980.00	904,847,583	20,876,739,307.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.39273	100.00000	7.37646			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.28566	100.00000	3.27843			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	51.10155	100.00000	50.98782			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			8.06000	120.85530	8.08000	120.63595		285,873,751,249,060.00	468,207,351	13,744,817,642.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00080	100.00000	0.00079			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			218.79901	73.69756	218.72581	73.39318		473,043,459,620,000.00	162,000,000	1,777,802,693.00	
R197 On	07/12/2023	Spot Bond			2.08000	254.23024	2.05000	254.81095		41,977,908,960.00	20,181,687	32,062,000.00	
R201 On	21/12/2014	Spot Bond			5.04000	108.73129	5.06000	108.66796		43,375,903,457,040.00	606,330,051	3,364,524,211.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.40000	187.74091	2.36000	188.84189			5,060,385,741,600.00	108,494,059	1,411,615,509.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.57949	8.00000	98.52427			8,984,000,000,000.00	123,000,000	944,000,000.00
R203	On	15/09/2017	Spot Bond			6.64000	109.35641	6.67000	109.20110			91,548,152,364,160.00	787,372,344	7,852,048,644.00
R204	On	21/12/2018	Spot Bond			6.93000	105.68139	6.95500	105.52871			76,500,229,210,020.00	038,994,114	4,721,341,464.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.00000	8.75000	4.78244			7,700,000,000,000.00	880,000,000	500,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	31.61937	100.00000	31.54193			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.19000	106.80184	5.20000	106.77178			24,167,524,757,700.00	656,555,830	2,405,786,934.00
R207	On	15/01/2020	Spot Bond			7.22500	103.44459	7.25000	103.28091			165,048,927,178,250.00	844,142,170	8,005,285,551.00
R208	On	31/03/2021	Spot Bond			7.34500	97.85196	7.37000	97.67721			162,218,735,687,190.00	085,600,502	12,371,661,441.00
R209	On	31/03/2036	Spot Bond			8.66000	77.40583	8.68000	77.22678			183,764,670,934,620.00	219,938,907	11,384,344,859.00
R210	On	31/03/2028	Spot Bond			2.35000	142.60162	2.34000	142.72541			780,362,476,650.00	332,069,139	198,372,139.00
R211	On	31/01/2017	Spot Bond			0.65000	121.33623	0.65000	121.29115			2,384,252,879,450.00	668,081,353	1,658,383,000.00
R212	On	31/01/2022	Spot Bond			2.04000	118.75746	2.06000	118.51053			6,377,090,791,920.00	126,024,898	1,907,488,898.00
R213	On	28/02/2031	Spot Bond			8.48000	88.54106	8.50500	88.31318			78,019,147,631,840.00	200,371,183	3,006,697,249.00
R214	On	28/02/2041	Spot Bond			6.50000	102.13155	6.50000	102.11389			108,657,536,000,000.00	716,544,000	5,881,827,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	56.13857	100.00000	56.01500			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.42571	100.00000	37.34333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	24.95048	100.00000	24.89556			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.63365	100.00000	16.59704			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.08910	100.00000	11.06469			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.39273	100.00000	7.37646			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.92849	100.00000	4.91764			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.28566	100.00000	3.27843			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.23926	100.00000	45.13913			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.15950	100.00000	30.09276			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.10634	100.00000	20.06184			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.40422	100.00000	13.37456			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.93615	100.00000	8.91637			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.95743	100.00000	5.94425			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.97162	100.00000	3.96283			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.64775	100.00000	2.64189			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.76517	100.00000	1.76126			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.17678	100.00000	1.17417			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.78452	100.00000	0.78278			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
R334C	On	21/12/2018	Spot Bond			100.00000	0.52301	100.00000	0.52185			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34867	100.00000	0.34790			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23245	100.00000	0.23194			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15497	100.00000	0.15462			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10331	100.00000	0.10308			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06887	100.00000	0.06872			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04592	100.00000	0.04581			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03061	100.00000	0.03054			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02041	100.00000	0.02036			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01360	100.00000	0.01357			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00907	100.00000	0.00905			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00605	100.00000	0.00603			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00403	100.00000	0.00402			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00269	100.00000	0.00268			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00179	100.00000	0.00179			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00119	100.00000	0.00119			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00080	100.00000	0.00079			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00053			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30.08478	100.00000	30.01189			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.38409	100.00000	39.28763			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	86.11701	100.00000	85.91904			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	85.12091	100.00000	84.92789			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	52.34652	100.00000	52.18309			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	52.09614	100.00000	51.92988			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	86.56135	100.00000	86.36235			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	83.66548	100.00000	83.47956			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	95.03916	100.00000	94.79167			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.01349	100.00000	15.97427			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.13396	5.87500	102.11799			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	91.40986	100.00000	91.18798			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.33662	100.00000	22.28251			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	59.99648	100.00000	59.85113			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	60.33679	100.00000	60.19062			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.81338	100.00000	24.75327			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.57967	100.00000	11.55649			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27966	100.00000	0.27898			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.51591	100.00000	29.44440			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.75531	100.00000	22.71026			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.61093	100.00000	14.57553			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.28951	5.25000	102.27494			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.40599	100.00000	0.40501			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	97.06667	100.00000	96.80851			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	60.78190	100.00000	60.66025			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	97.91562	100.00000	97.66960			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.68788	100.00000	11.66201		1,000,000,000,000.00	10,000,000		0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	89.20047	100.00000	88.98809			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.22462	100.00000	14.19330		4,360,000,000,000.00	43,600,000	21,800,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.75062	100.00000	10.72458			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.91686	8.00000	107.89374		1,440,000,000,000.00	180,000,000	0.00	
SBK15	On	23/01/2022	Spot Bond			100.00000	8.97514	100.00000	8.95316			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.96728	100.00000	7.94798			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.01381	100.00000	18.97195		3,520,000,000,000.00	35,200,000	17,500,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	58.50269	100.00000	58.37321		540,000,000,000.00	5,400,000	13,400,000.00	
SBK9	On	10/04/2018	Spot Bond			100.00000	10.87195	100.00000	10.84788		1,400,000,000,000.00	14,000,000	6,900,000.00	
SBK11	On	09/04/2014	Spot Bond			5.75000	121.11594	5.75000	121.05434			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.26092	100.00000	40.17229			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.29375	100.00000	56.16916			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.44908	100.00000	58.32042			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	11.76054	100.00000	11.73466			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.44681	100.00000	23.39519			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152		3,400,000,000,000.00		34,000,000	9,500,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	58.49098	100.00000	58.36152			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.07280	100.00000	8.05325			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.39087	100.00000	22.33662			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.35349	100.00000	21.30176			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.56021	100.00000	40.46087			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.95782	100.00000	41.85618			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.37963	100.00000	12.35239			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.80222	100.00000	29.73002			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.82006	100.00000	11.79111			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38426	100.00000	0.38333			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.78105	100.00000	0.77932			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.01771	100.00000	7.99829			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.37782	100.00000	10.35485			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	101.20628	10.05000	101.17932			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00075	100.00000	0.00075			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.00711	100.00000	15.96834			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.73235	100.00000	1.72694			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30832	100.00000	0.30736			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.55030	8.00000	106.53507			0.00	0	339,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.85863	100.00000	8.83913			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.52104	100.00000	9.50008		140,000,000,000.00		1,400,000	2,071,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	62.33177	100.00000	62.19456			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.22260	100.00000	20.17760		540,000,000,000.00		5,400,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.59354	100.00000	53.45537			0.00	0	21,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.78358	100.00000	5.77078			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.85366	100.00000	5.84063			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.43850	100.00000	10.41321			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.32958	100.00000	2.32393			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04643	100.00000	0.04630			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBLOn	03/04/2017	Spot Bond				6.50000	102.11283	6.50000	102.10087			0.00	0	0.00
SHS01 On	15/12/2016	Spot Bond				100.00000	10.31335	100.00000	10.28836		9,800,000,000,000.00	98,000,000	49,000,000.00	
SLI1 On	15/08/2013	Spot Bond				100.00000	49.09502	100.00000	48.98577			0.00	0	0.00
SLI2 On	15/08/2016	Spot Bond				100.00000	16.19770	100.00000	16.16166		1,600,000,000,000.00	16,000,000	8,000,000.00	
SMF1 On	27/06/2013	Spot Bond				100.00000	49.85376	100.00000	49.74343			0.00	0	0.00
SMF3 On	30/06/2012	Spot Bond				100.00000	111.82363	100.00000	111.51894			0.00	0	0.00
SNT01 On	15/09/2017	Spot Bond				100.00000	11.76054	100.00000	11.73466		2,000,000,000,000.00	20,000,000	10,000,000.00	
SPDA1 On	21/08/2014	Spot Bond				100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
SPDA2 On	21/08/2016	Spot Bond				100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
SPDA3 On	21/08/2015	Spot Bond				100.00000	6.04298	100.00000	6.02834			0.00	0	0.00
SPDA4 On	21/08/2017	Spot Bond				100.00000	1.01384	100.00000	1.01139			0.00	0	0.00
SSA01 On	28/06/2016	Spot Bond				100.00000	13.18527	100.00000	13.15610			0.00	0	0.00
SSA02 On	20/04/2015	Spot Bond				100.00000	10.81751	100.00000	10.78337			0.00	0	0.00
SSN001 On	01/03/2017	Spot Bond				100.00000	1.54243	100.00000	1.53869			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond				100.00000	9.15073	100.00000	1.44816			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond				100.00000	1.89509	100.00000	1.88911			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond				100.00000	8.03761	100.00000	8.01688			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond				6.75000	101.21224	6.75000	101.18923			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006 On	21/12/2014	Spot Bond			100.00000	21.19529	100.00000	21.16200			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	102.37644	7.25000	102.29890			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.59708	100.00000	1.59209			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN876 On	20/02/2013	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
SYN878 On	21/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On	23/08/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	94.80519	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	21.50983	100.00000	21.46223			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	10.98809	100.00000	10.96377			0.00	0	1,675,905.00
T018	On	15/07/2014			100.00000	32.57263	100.00000	32.50014			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	32.74725	100.00000	32.67517			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.85081	6.27500	100.83375			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.72920	100.00000	65.56823			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	64.76922	100.00000	64.61059			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	6.40024	100.00000	6.38457			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	106.04168	8.00000	106.01883			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	100.40656	6.27000	100.38960			0.00	0	0.00
TFS93	On	17/02/2014			100.00000	29.17764	100.00000	29.11987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS95	On	25/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.48464	100.00000	41.35512			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.14305	100.00000	7.04586		53,800,000,000,000.00	538,000,000	594,000,000.00	
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.34861	100.00000	7.24862		66,900,000,000,000.00	669,000,000	805,000,000.00	
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.13827	100.00000	7.98265		17,600,000,000,000.00	176,000,000	176,000,000.00	
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.79055	100.00000	7.68456		4,500,000,000,000.00	45,000,000	105,000,000.00	
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.73611	100.00000	8.61725		9,900,000,000,000.00	99,000,000	100,000,000.00	
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.64166	100.00000	12.46966		2,000,000,000,000.00	20,000,000	20,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	96.49564	100.00000	96.24435			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	96.42436	100.00000	96.17325			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	97.38188	100.00000	97.12828			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	96.62632	100.00000	96.37469			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	96.88767	100.00000	96.63536			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.55231	100.00000	7.53382			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.08920	100.00000	8.06939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.44713	100.00000	8.42645			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.16299	100.00000	9.14055			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.64023	100.00000	9.61662			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.69897	100.00000	14.66296			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.59950	100.00000	10.57354			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.19784	100.00000	4.18756			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			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	2.68662	100.00000	2.68004			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			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	2.68662	100.00000	2.68004			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			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	2.68662	100.00000	2.68004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			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	2.68662	100.00000	2.68004			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	31.03883	100.00000	30.84703			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.47582	100.00000	22.42606		580,000,000,000.00	5,800,000	3,000,000.00	
TL20	On	22/02/2020	Spot Bond			6.00000	102.05873	6.00000	102.04248			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.39789	100.00000	11.37281		201,800,000,000,000.00	018,000,000	1,005,236,702.00	
TN20	On	17/09/2020	Spot Bond			100.00000	13.31865	100.00000	13.28933		76,024,000,000,000.00	760,240,000	277,193,899.00	
TN23	On	06/11/2023	Spot Bond			100.00000	12.17369	100.00000	12.14689		68,803,900,000,000.00	688,039,000	183,986,770.00	
TN25	On	19/08/2025	Spot Bond			100.00000	12.72165	100.00000	12.69334		58,020,000,000,000.00	580,200,000	166,200,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	9.84982	100.00000	9.82814		4,540,000,000,000.00	45,400,000	20,000,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	99.97234	10.00000	99.94469			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.97303	9.75000	99.94607			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.97335	100.00000	9.94678			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992		3,000,000,000,000.00	30,000,000	30,000,000.00	
TSP131	On	03/05/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.98667	100.00000	13.95589			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	75.32240	100.00000	75.17500			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.84952	100.00000	31.77152			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.17300	100.00000	13.14074			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.10062	100.00000	18.05630			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.30192	100.00000	14.27044			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.78525	100.00000	91.56030			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.63401	100.00000	42.53072			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.81351	100.00000	91.58848			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.74847	100.00000	42.64922			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.91524	100.00000	91.68996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.09274	100.00000	42.98834			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.20090	100.00000	10.16905			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.30350	100.00000	4.29007			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.81554	100.00000	1.80987			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.00173	100.00000	16.96430		12,762,200,000,000.00	127,622,000	63,635,369.00	
WS05	On	01/08/2018	Spot Bond			100.00000	14.14798	100.00000	14.11148		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	18.23027	100.00000	18.19014		2,800,000,000,000.00	28,000,000	13,950,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	11.35093	100.00000	11.32594		5,680,000,000,000.00	56,800,000	29,400,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	9.99205	100.00000	9.97005			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.80622	100.00000	9.78463			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.72362	100.00000	9.70222		10,840,000,000,000.00	108,400,000	27,200,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	38.71250	100.00000	38.62775			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.59595	100.00000	31.52602			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.75961	100.00000	8.74012			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.11222	100.00000	24.05886			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	19.70913	100.00000	19.66527			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.84985	100.00000	6.83468			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.06871	100.00000	14.03774			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.74012	100.00000	8.72067			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27907	100.00000	0.27846			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.53657	100.00000	5.52610			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02229	100.00000	0.02225			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.53657	100.00000	5.52610			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.09181	100.00000	10.07272			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.55250	100.00000	9.53442			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.34568	100.00000	6.33364			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.34568	100.00000	6.33364			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.99682	100.00000	5.98502			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.65282	100.00000	5.64170			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.30760	100.00000	5.29716			0.00	0	0.00

Total for j-Bonds : ,140,759,818,841,440.00 ,278,149,902 112,240,330,294.00

Grand Total: 10,759,894,733,730.00 !78,168,852 12,241,844,948.00