



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16810	8.16810	8.26230	8.26230		16.04	94,823,472.90	11,609	248,653.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,119.12340	1.11912	1,026.436	16.31	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			6.82340	0.00682	8.336	16.31	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			972.58910	0.97259	880.931	15.45	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			10.28910	0.01029	12.832	15.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			875.86910	0.87587	786.432	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			13.56910	0.01357	18.332	15.12	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			71.24320	0.07124	57.684	21.48	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			908.94320	0.90894	989.584	21.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			62.58600	0.06259	50.671	22.05	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,000.28600	1.00029	1,082.571	22.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			55.25760	0.05526	44.748	22.62	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,092.95760	1.09296	1,176.648	22.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			114.76920	0.11477	93.959	19.44	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			602.46920	0.60247	675.859	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			106.79770	0.10680	87.353	19.73	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			644.49770	0.64450	719.253	19.73	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			81.10270	0.08110	66.016	20.91	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			818.80270	0.81880	897.916	20.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			168.09730	0.16810	138.103	17.97	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			405.79730	0.40580	470.003	17.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			155.35740	0.15536	127.347	18.24	0.00	0	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			443.05740	0.44306	509.247	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			143.69290	0.14369	117.816	18.54	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			481.39290	0.48139	549.716	18.54	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			274.05250	0.27405	227.434	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			211.75250	0.21175	259.334	16.32	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			251.26520	0.25127	209.101	16.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			238.96520	0.23897	291.001	16.59	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			197.17630	0.19718	162.773	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			334.87630	0.33488	394.673	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			448.04450	0.44804	382.290	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			85.74450	0.08574	114.190	15.26	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			382.76710	0.38277	322.895	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			120.46710	0.12047	154.795	15.57	0.00	0	7,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			324.81420	0.32481	270.786	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			162.51420	0.16251	202.686	15.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			781.64880	0.78165	695.528	15.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			19.34880	0.01935	27.428	15.02	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			604.75480	0.60475	524.823	14.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			42.45480	0.04245	56.723	14.83	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			563.05590	0.56306	485.062	14.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			50.75590	0.05076	66.962	14.79	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26940	8.26940	8.36430	8.36430		17.00	6,044,931.40	731	51,931.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			76.98550	0.07699	68.638	25.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,112.68550	2.11269	2,199.238	25.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			45.63470	0.04563	38.172	27.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,781.33470	2.78133	2,868.772	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			212.51990	0.21252	189.152	20.22	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			848.21990	0.84822	919.752	20.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			195.25710	0.19526	173.848	20.65	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			930.95710	0.93096	1,004.448	20.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			141.49390	0.14149	125.880	22.28	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,277.19390	1.27719	1,356.480	22.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			410.30700	0.41031	365.926	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			346.00700	0.34601	396.526	17.21	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			305.70730	0.30571	272.029	18.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			541.40730	0.54141	602.629	18.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			253.64530	0.25365	225.689	19.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			689.34530	0.68935	756.289	19.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			585.19630	0.58520	526.065	15.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			170.89630	0.17090	206.665	15.82	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			556.34940	0.55635	499.426	16.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			192.04940	0.19205	230.025	16.02	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			528.84470	0.52884	474.087	16.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			214.54470	0.21454	254.687	16.21	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.36990	8.36990	8.46580	8.46580		17.35	209,247.50	25	19,377.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			123.86030	0.12386	113.473	25.61	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,508.06030	2.50806	2,593.573	25.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			239.66580	0.23967	218.883	21.49	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,323.86580	1.32387	1,398.983	21.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			168.19040	0.16819	153.402	23.61	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,902.39040	1.90239	1,983.502	23.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			141.54840	0.14155	129.394	24.69	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,225.74840	2.22575	2,309.494	24.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			708.41420	0.70841	649.281	16.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			242.61420	0.24261	279.381	16.04	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			653.15620	0.65316	600.533	16.41	0.00	0	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			287.35620	0.28736	330.633	16.41	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			317.62190	0.31762	290.350	19.98	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			951.82190	0.95182	1,020.450	19.98	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.46210	8.46210	8.56240	8.56240		17.57	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			527.18850	0.52719	485.918	18.43	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			704.78850	0.70479	763.818	18.43	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			524.03270	0.52403	482.968	18.46	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			711.63270	0.71163	770.868	18.46	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			520.90160	0.52090	480.042	18.49	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			718.50160	0.71850	777.942	18.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.55940	8.55940	8.65950	8.65950		17.84	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,025.41360	1.02541	964.817	16.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			365.91360	0.36591	405.417	16.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			633.36530	0.63337	591.618	18.86	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			973.86530	0.97387	1,032.218	18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98700	8.98700	9.08510	9.08510		19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,525.26510	1.52527	1,473.853	16.97	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			440.16510	0.44017	486.853	16.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.40780	10.40780	10.49850	10.49850		21.51	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.16810	8.16810	8.26230	8.26230		16.04	16,336.20	2	1,058.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			17,078.32740	0.17078	14,037.404	17.91	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			39,848.32740	0.39848	46,227.404	17.91	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			14,369.29240	0.14369	11,781.593	18.54	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			48,139.29240	0.48139	54,971.593	18.54	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.26940	8.26940	8.36430	8.36430		17.00	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			30,864.35960	0.30864	27,465.841	18.44	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			53,434.35960	0.53434	59,525.842	18.44	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.36990	8.36990	8.46580	8.46580			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			22,420.00000	0.22420	32,010.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.46210	8.46210	8.56240	8.56240		17.57	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			52,090.16400	0.52090	48,004.214	18.49	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			71,850.16400	0.71850	77,794.214	18.49	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			52,718.84980	0.52719	48,591.772	18.43	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			70,478.84980	0.70479	76,381.772	18.43	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			52,403.27340	0.52403	48,296.830	18.46	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			71,163.27340	0.71163	77,086.830	18.46	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.81160	12.81160	12.95660	12.95660		12.91	17,270,036.80	1,348	13,396.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,620.18390	1.62018	1,477.644	15.68	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			13.58390	0.01358	16.044	15.68	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			853.57070	0.85357	715.869	11.56	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			46.97070	0.04697	54.269	11.56	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			161.57310	0.16157	131.149	15.27	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			654.97310	0.65497	769.549	15.27	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			94.86610	0.09487	75.974	16.35	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			988.26610	0.98827	1,114.374	16.35	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.96790	12.96790	13.11390	13.11390		13.97	0.00	0	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			317.67880	0.31768	281.898	16.15	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			903.77880	0.90378	1,013.998	16.15	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			223.33910	0.22334	200.640	17.52	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,309.43910	1.30944	1,432.740	17.52	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			405.47120	0.40547	357.853	15.20	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			661.57120	0.66157	759.953	15.20	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			354.39890	0.35440	313.949	15.73	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			790.49890	0.79050	896.049	15.73	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.12350	13.12350	13.26940	13.26940		17.36	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			919.01060	0.91901	835.536	22.99	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,179.61060	1.17961	1,242.036	22.99	0.00	0	0.00

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¥ / R	On	17/09/2012	Foreign Exchange Future			0.10240	0.10240	0.10420	0.10420		18.94	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			193.88920	0.00194	146.241	21.83	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			773.88920	0.00774	906.241	21.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10380	0.10380	0.10560	0.10560		21.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			420.30270	0.00420	357.019	21.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			860.30270	0.00860	977.019	21.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.30470	10.30470	10.40850	10.40850		12.56	20,897,931.60	2,028	27,327.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			971.27830	0.97128	872.674	12.87	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			12.77830	0.01278	17.974	12.87	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			692.26320	0.69226	600.670	12.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			33.76320	0.03376	45.970	12.11	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			561.57040	0.56157	480.856	12.09	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			53.07040	0.05307	76.156	12.09	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			349.05050	0.34905	288.227	12.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			140.55050	0.14055	183.527	12.44	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			66.28370	0.06628	55.976	16.61	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			857.78370	0.85778	951.276	16.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			61.83160	0.06183	52.313	16.85	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			903.33160	0.90333	997.613	16.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.44480	10.44480	10.54930	10.54930		13.81	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			245.85710	0.24586	221.798	15.55	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			696.55710	0.69656	776.999	15.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			223.40050	0.22340	202.067	15.87	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			774.10050	0.77410	857.267	15.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			156.07320	0.15607	142.214	17.18	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,106.77320	1.10677	1,197.414	17.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			453.30290	0.45330	404.579	13.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			304.00290	0.30400	359.779	13.70	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			293.30530	0.29331	263.975	14.97	0.00	0	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			564.00530	0.56401	639.175	14.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			258.08360	0.25808	232.545	15.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			658.78360	0.65878	737.745	15.38	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,096.99450	1.09699	1,006.383	13.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			47.69450	0.04769	61.583	13.04	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			504.42270	0.50442	450.749	13.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			255.12270	0.25512	305.949	13.48	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.58690	10.58690	10.69290	10.69290		14.23	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			404.90880	0.40491	377.098	15.16	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			682.00880	0.68201	760.198	15.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.87280	10.87280	10.98290	10.98290		14.55	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			681.87640	0.68188	641.874	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			898.97640	0.89898	969.074	15.03	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			451.46600	451.46600	448.96600	448.96600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			457.87000	457.87000	455.33000	455.33000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			406.75600	406.75600	404.64600	404.64600			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			412.52600	412.52600	410.38200	410.38200			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.33560	8.33560	8.40160	8.40160		13.26	2,500,680.00	300	5,816.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			203.29230	0.20329	165.504	13.44	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			221.69230	0.22169	249.904	13.44	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.37560	8.37560	8.44320	8.44320		13.56	209,390.00	25	11,671.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			313.28980	0.31329	270.465	13.81	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			330.08980	0.33009	354.865	13.81	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.41660	8.41660	8.48460	8.48460		13.72	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			395.55920	0.39556	350.942	13.95	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			420.95920	0.42096	444.342	13.95	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.66540	9.66540	9.73460	9.73460		15.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future			8.05030	8.05030	8.09460	8.09460		10.87	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			104.51460	0.10451	88.784	11.95	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			279.91460	0.27991	308.484	11.95	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.13500	8.13500	8.17970	8.17970		12.09	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			205.61490	0.20561	187.688	12.81	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			375.91490	0.37591	402.688	12.81	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.17910	0.17910	0.15560	0.15560			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.04010	0.04010	0.04810	0.04810			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.18760	0.18760	0.17570	0.17570			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02530	0.02530	0.03060	0.03060			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.26140	0.26140	0.23160	0.23160			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.06270	0.06270	0.07470	0.07470			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.58920	8.58920	8.67220	8.67220		13.91	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			148.60580	0.14861	122.888	15.79	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			386.40580	0.38641	443.688	15.79	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.71940	8.71940	8.80280	8.80280		15.51	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			297.01960	0.29702	262.779	16.98	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			534.21960	0.53422	583.379	16.98	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry			8.11380	8.11380	8.20540	8.20540		15.24	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Call			808.00000	0.80800	717.000	16.93	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Put			3.00000	0.00300	3.000	16.93	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Call			496.00000	0.49600	412.000	14.88	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Put			11.00000	0.01100	18.000	14.88	0.00	0	4,800.00
DAUS On	31/07/2012	Any day expiry	8.25	Call			124.00000	0.12400	89.000	16.34	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Put			169.00000	0.16900	225.000	16.34	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	31/07/2012	Any day expiry	8.51	Call			58.00000	0.05800	39.000	18.26	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			363.00000	0.36300	435.000	18.26	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.14990	8.14990	8.24250	8.24250		15.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			211.00000	0.21100	171.000	16.51	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			219.00000	0.21900	271.000	16.51	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			129.00000	0.12900	102.000	18.03	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			397.00000	0.39700	462.000	18.03	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			851.00000	0.85100	762.000	15.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			9.00000	0.00900	12.000	15.29	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			556.00000	0.55600	477.000	14.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			34.00000	0.03400	47.000	14.82	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.17950	8.17950	8.27510	8.27510		16.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			609.00000	0.60900	530.000	14.91	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			54.00000	0.05400	71.000	14.91	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			277.00000	0.27700	234.000	16.72	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			252.00000	0.25200	305.000	16.72	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			189.00000	0.18900	158.000	18.11	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			424.00000	0.42400	489.000	18.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			893.00000	0.89300	803.000	15.13	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			18.00000	0.01800	24.000	15.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.21700	8.21700	8.31330	8.31330		16.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			254.00000	0.25400	220.000	18.13	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			451.00000	0.45100	513.000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			944.00000	0.94400	855.000	15.16	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			31.00000	0.03100	38.000	15.16	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			671.00000	0.67100	593.000	15.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			78.00000	0.07800	96.000	15.17	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			348.00000	0.34800	302.000	16.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			285.00000	0.28500	335.000	16.89	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.25270	8.25270	8.34810	8.34810		16.97	0.00	0	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	30/11/2012	Any day expiry	7.72	Call			724.00000	0.72400	649.000	15.33	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			96.00000	0.09600	116.000	15.33	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			309.00000	0.30900	273.000	18.11	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			471.00000	0.47100	530.000	18.11	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.28480	8.28480	8.37940	8.37940		17.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			769.00000	0.76900	696.000	15.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			110.00000	0.11000	131.000	15.38	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			354.00000	0.35400	318.000	18.04	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			485.00000	0.48500	543.000	18.04	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.02000	88.70771	9.12200	87.86594			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.10500	86.18498	9.21000	85.33225			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			0.00000	0.00000	772.090		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			80.64000	0.08064	0.000		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			407.39900	407.39900	405.40600	405.40600			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			71,760.00000	7.17600	91,690.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			413.17800	413.17800	411.15200	411.15200			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			71,920.00000	7.19200	92,180.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.17900	175.17900	175.06900	175.06900			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.66400	177.66400	177.55000	177.55000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	07/02/2013	Index Future			180.45000	180.45000	180.32300	180.32300			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
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			5.54500	94.45500	5.55500	94.44500			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.48500	94.51500	5.50500	94.49500			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.41500	94.58500	5.42500	94.57500			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.33500	94.66500	5.36500	94.63500			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.27500	94.72500	5.31500	94.68500			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.25500	94.74500	5.28500	94.71500			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.25500	94.74500	5.28500	94.71500			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.32500	94.67500	5.37500	94.62500			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.45500	94.54500	5.51500	94.48500			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.61500	94.38500	5.67500	94.32500			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.80500	94.19500	5.86500	94.13500			0.00	0	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			6.06500	93.93500	6.03500	93.96500			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.53900	6.53900	6.59070	6.59070		10.74	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			131.43870	0.13144	106.814	10.94	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			130.73870	0.13074	157.814	10.94	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.59510	6.59510	6.64650	6.64650		12.95	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
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			240.46490	0.24046	213.759	13.06	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			223.96490	0.22396	248.659	13.06	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.96100	126.39404	6.03400	126.16362		2.40	0.00	0	15,480.00
R157	On	02/08/2012	Bond Future	6.15	Call			567.80000	0.56780	725.720	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			202.80000	0.20280	130.300	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,053.95000	1.05395	1,256.430	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			62.94000	0.06294	35.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,627.72000	1.62772	1,850.350	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			14.82000	0.01482	7.030	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,844.74000	2.84474	3,074.930	2.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.35000	0.00035	0.120	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.98600	121.38117	6.06700	121.14630		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			394.94000	0.39494	474.770	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,229.80000	1.22980	1,074.760	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,031.08000	1.03108	1,176.320	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			531.42000	0.53142	441.790	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.00500	123.28500	6.09900	123.03864		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,259.87000	1.25987	1,404.810	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			787.36000	0.78736	685.940	2.65	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.87400	123.68747	7.96600	122.78727		10.95	12,368,747.00	100	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			487.20000	0.48720	699.260	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			3,518.32000	3.51832	2,830.180	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			581.87000	0.58187	823.810	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,210.72000	3.21072	2,552.460	10.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.76	Call			748.09000	0.74809	1,038.150	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,776.96000	2.77696	2,166.820	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			9,510.41000	9.51041	10,403.440	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			13.07000	0.01307	5.900	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,584.42000	6.58442	7,443.380	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			88.54000	0.08854	47.300	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			7,356.58000	7.35658	8,229.890	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			55.01000	0.05501	28.120	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			7,442.68000	7.44268	8,317.290	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			52.09000	0.05209	26.500	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,731.73000	1.73173	2,234.040	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,401.43000	1.40143	1,003.540	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,295.12000	3.29512	3,991.870	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			574.96000	0.57496	371.510	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,660.27000	3.66027	4,387.480	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			470.23000	0.47023	297.240	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.94100	125.43631	8.03500	124.53378		12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,220.40000	6.22040	6,849.660	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,893.05000	1.89305	1,619.780	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,333.25000	8.33325	9,050.040	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,155.73000	1.15573	969.990	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,664.66000	2.66466	3,049.710	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,743.11000	4.74311	4,225.630	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,443.81000	3.44381	3,897.890	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,778.74000	3.77874	3,330.290	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.01100	122.11267	8.11000	121.18133		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,853.67000	6.85367	7,436.180	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,551.59000	3.55159	3,202.760	13.60	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.12581	220.12581	220.13535	220.13535			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			485.35000	0.48535	475.810		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.02196	256.02196	256.01379	256.01379			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			136.21000	0.13621	128.040		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			5.02900	109.33509	5.10100	109.16786		1.69	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			351.94000	0.35194	469.020	1.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			122.53000	0.12253	72.380	1.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.93600	110.88783	5.01800	110.71661		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			538.32000	0.53832	639.690	1.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			346.63000	0.34663	276.780	1.71	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.78800	108.21451	4.88700	108.03298		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			646.88000	0.64688	750.300	1.67	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			476.72000	0.47672	398.610	1.67	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.58294	189.58294	188.98323	188.98323			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			543.23000	0.54323	1,142.940		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			6.47800	110.83999	6.56000	110.47282		4.61	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			690.28000	0.69028	900.740	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			511.73000	0.51173	355.020	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,454.31000	1.45431	1,755.230	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			168.03000	0.16803	101.780	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,626.78000	2.62678	2,979.190	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			29.71000	0.02971	14.950	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,315.47000	4.31547	4,681.730	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			1.47000	0.00147	0.560	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.52500	108.25357	6.61200	107.88177		5.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,978.17000	1.97817	2,215.370	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			884.84000	0.88484	750.240	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.57400	109.95257	6.66900	109.56775		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,377.31000	2.37731	2,612.300	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,288.87000	1.28887	1,139.040	5.27	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.78000	107.24276	6.86200	106.80923		5.88	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,731.08000	1.73108	2,080.210	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			225.61000	0.22561	141.210	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.83300	108.76416	6.92000	108.32068		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,534.81000	2.53481	2,824.600	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,023.04000	1.02304	869.350	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.88800	106.43489	6.98100	105.97982		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,079.63000	3.07963	3,361.380	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,584.87000	1.58487	1,411.550	6.92	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.09000	103.76397	5.15300	103.67573		1.01	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			148.75000	0.14875	202.050	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			96.98000	0.09698	62.040	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.94100	105.23560	5.01800	105.14569		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			261.59000	0.26159	310.510	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			224.26000	0.22426	183.270	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.65000	103.11959	4.75800	103.02118		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			319.99000	0.31999	371.120	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			318.17000	0.31817	270.890	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.02600	101.72685	7.12300	101.16976		7.01	2,034,537.00	20	26,843.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,344.70000	2.34470	2,830.260	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			159.52000	0.15952	87.990	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.08100	103.17060	7.18300	102.60202		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,184.00000	3.18400	3,578.150	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,008.31000	1.00831	833.880	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.14000	101.14518	7.24800	100.56310		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,793.95000	3.79395	4,173.900	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,611.24000	1.61124	1,409.110	8.30	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			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			7.15100	99.81339	7.24300	99.23894		7.90	0.00	0	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			782.45000	0.78245	1,059.500	7.88	0.00	0	3,450.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.20	Put			1,050.42000	1.05042	753.020	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,922.59000	1.92259	2,368.270	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			340.15000	0.34015	211.380	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,467.22000	3.46722	4,004.700	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			78.26000	0.07826	41.290	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,023.62000	6.02362	6,595.280	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			4.69000	0.00469	1.900	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.20700	97.83425	7.30300	97.24990		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,518.40000	3.51840	3,920.310	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,147.89000	1.14789	965.450	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.26500	99.37166	7.36600	98.77382		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,206.41000	4.20641	4,595.540	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,803.23000	1.80323	1,594.520	9.42	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.43300	79.97383	8.53400	79.13496		15.41	0.00	0	28,352.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,405.56000	3.40556	4,092.220	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			404.82000	0.40482	252.610	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.49500	77.97010	8.60000	77.10910		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,073.06000	5.07306	5,648.420	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,003.76000	2.00376	1,718.120	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.56200	79.18631	8.67000	78.31263		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,207.88000	6.20788	6,763.550	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,179.56000	3.17956	2,861.550	19.08	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.63231	142.63231	142.90107	142.90107			0.00	0	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			241.07000	0.24107	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	27.690		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			120.44685	120.44685	120.70984	120.70984			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			349.84000	0.34984	86.850		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.10929	118.10929	117.90612	117.90612			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			516.12000	0.51612	719.290		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			8.29800	90.85313	8.39000	90.07293		13.60	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,302.55000	3.30255	3,931.580	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			426.10000	0.42610	274.930	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.36500	88.59877	8.45900	87.81298		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,920.82000	4.92082	5,434.190	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,076.92000	2.07692	1,804.500	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.43600	89.99506	8.53400	89.18858		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,191.27000	6.19127	6,695.950	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,274.77000	3.27477	2,972.970	16.89	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R1On	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			8.49200	81.54381	8.59400	80.65729			0.00	0	1,530.00
R214	On 02/08/2012	Bond Future	8.95	Call			2,966.53000	2.96653	3,853.050		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/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.28290	1.28290	1.29800	1.29800		16.14	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			262.96490	0.02630	211.760	17.01	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			582.96490	0.05830	682.760	17.01	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.29690	1.29690	1.31230	1.31230		16.89	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			492.38140	0.04924	432.091	17.71	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			769.38140	0.07694	863.091	17.71	0.00	0	0.00
Total for Derivatives :											156,375,310.40	16,188	1 392 298.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.00000	9.59298	100.00000	9.56974			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			100.00000	20.01501	100.00000	19.97095			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00000	8.61305	100.00000	8.59218			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			5.00000	126.75037	5.00000	126.73336		740,000,000,000.00	148,000,000	41,000,000.00	
AB05	On 01/09/2012	Spot Bond			100.00000	90.27695	100.00000	90.06354		180,000,000,000.00	1,800,000	900,000.00	
AB06	On 27/03/2015	Spot Bond			100.00000	20.19836	100.00000	20.15390		2,970,900,000,000.00	29,709,000	16,453,000.00	
AB07	On 07/03/2014	Spot Bond			100.00000	35.00854	100.00000	34.93147		1,360,000,000,000.00	13,600,000	6,800,000.00	
AB08	On 03/05/2017	Spot Bond			100.00000	10.51781	100.00000	10.49234		284,725,000,000.00	2,847,250	2,847,250.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	13.62855	100.00000	13.59856			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.59819	100.00000	38.50468			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.86758	100.00000	27.80259			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.92496	100.00000	16.88395			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.44728	100.00000	27.38080			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.60506	100.00000	10.57937			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.95706	100.00000	7.93777			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.79272	100.00000	7.77385			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.90652	100.00000	7.88738			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.71806	100.00000	24.66366		600,000,000,000.00	6,000,000	3,000,000.00	
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.45032	100.00000	17.40805			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.63897	100.00000	26.58033			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	20.78892	100.00000	20.73855			0.00	0	16,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.99581	100.00000	16.95463			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.55653	100.00000	10.53068			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	69.54949	100.00000	69.39471			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	49.30578	100.00000	49.19725			120,300,000,000.00	1,203,000	613,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	40.17271	100.00000	40.07539			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	62.38745	100.00000	62.23632			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	80.58824	100.00000	80.46990			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	35.37467	100.00000	35.29215			0.00	0	3,500,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.38531	100.00000	19.34010			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.59588	8.00000	90.56456			0.00	0	3,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	93.90955	100.00000	93.67419			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.13628	100.00000	26.07811			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.11596	100.00000	14.08140			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.26419	9.58000	100.23840			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.49910	100.00000	10.47367			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.75576	100.00000	12.71594			400,000,000,000.00	4,000,000	2,000,000.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.22183	4.50000	100.19647			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.15578	100.00000	5.14370			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.53022	100.00000	17.48913			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	4.54081	100.00000	4.53016			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	95.62765	100.00000	95.61507			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	84.92707	100.00000	84.72897			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.89627	100.00000	4.88479			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.11152	100.00000	2.10753			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.11152	100.00000	2.10753			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.62721	6.82500	100.60870			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	76.55000	100.00000	99.72677			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.23723	100.00000	6.22449			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.53154	100.00000	11.50942			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.83661	100.00000	9.81279			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.60805	100.00000	10.58759			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.77800	100.00000	20.73387			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.68287	100.00000	9.66430			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			100.00000	9.16817	100.00000	9.15054			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.70907	100.00000	18.67298			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.90365	100.00000	17.86902			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	2.01241	100.00000	2.00606			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.22362	100.00000	17.19029			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.42982	100.00000	21.39616			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.92750	100.00000	14.87541			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.64704	100.00000	15.61678			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.01086	100.00000	14.98183			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.72375	100.00000	14.69526			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.55864	100.00000	1.55344			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	18.96843	100.00000	18.86616			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.50493	100.00000	13.47520		1,984,900,000,000.00	19,849,000	9,966,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	18.91009	100.00000	18.86847		1,343,500,000,000.00	13,435,000	6,718,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.01223	100.00000	8.99229		1,541,500,000,000.00	15,415,000	7,673,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	11.38909	100.00000	11.36402		600,000,000,000.00	6,000,000	11,000,000.00	
ABS9	On	17/03/2016	Spot Bond			100.00000	16.48272	100.00000	16.44644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.42085	100.00000	28.35421			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.41614	4.00000	117.38800			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.46054	100.00000	6.44532			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.28450	100.00000	4.27439			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.90884	100.00000	43.80247			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	56.72645	100.00000	56.58902			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	57.03084	100.00000	56.89268			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.54737	100.00000	18.50244			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	42.08569	100.00000	41.98373			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	66.29615	100.00000	66.13379			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	42.08569	100.00000	41.98373			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	63.33110	100.00000	63.17768			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	57.27389	100.00000	57.14782			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.09301	13.50000	104.05607			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.30261	100.00000	16.26311			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.56739	100.00000	16.52725			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.32732	100.00000	20.27808			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	97.32621	100.00000	98.71195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039 On 20/09/2013 Spot Bond			100.00000	38.99905	100.00000	38.90457			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.95711	100.00000	38.86274			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.03782	100.00000	15.99897			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.27348	100.00000	1.27107			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	64.39649	100.00000	64.23877			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	64.39649	100.00000	64.23877			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	30.02279	100.00000	29.95006			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.43630	100.00000	38.34319			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	95.52901	100.00000	95.28655			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.82433	100.00000	10.80385			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.82433	100.00000	10.80385			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	39.51625	100.00000	39.42052			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.74147	100.00000	13.70817			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.55687	100.00000	14.52161			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	13.37797	100.00000	13.34556			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	13.62358	100.00000	13.59057			0.00	0	0.00
ACL081 On 20/09/2015 Spot Bond			100.00000	13.73164	100.00000	13.69837			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On	30/07/2017	Spot Bond			100.00000	13.20382	100.00000	13.17444			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.20382	100.00000	13.17444			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.27409	100.00000	13.24455			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.18149	100.00000	13.14956			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.27409	100.00000	13.24455			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.13355	100.00000	13.10432			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.82265	100.00000	20.78325			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.66719	100.00000	20.61713			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.33333	100.00000	84.14382			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.20173	100.00000	39.10676			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.89907	100.00000	12.86781			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.20173	100.00000	39.10676			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	84.33333	100.00000	84.14382			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.57432	100.00000	8.55355			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.56706	100.00000	8.54631			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.57715	100.00000	8.55637			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.36924	100.00000	8.34896			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.85227	100.00000	38.75816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On	20/12/2017	Spot Bond			100.00000	8.78670	100.00000	8.76541			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	66.26669	100.00000	66.10440			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.48076	100.00000	44.37182			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	66.27854	100.00000	66.11622			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.54049	100.00000	10.51495			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.55227	100.00000	27.48552			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.31650	100.00000	38.23123			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.38941	100.00000	31.31337			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	91.97850	100.00000	91.75195			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.33383	100.00000	9.31097			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.34573	100.00000	9.32284			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.44282	100.00000	6.43059			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.89867	100.00000	24.83769			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.50459	100.00000	3.49683			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.28831	100.00000	4.27887			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.41217	100.00000	5.40193			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.64602	100.00000	3.63800			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.78552	100.00000	3.77718			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.00000	8.13354	100.00000	8.11383			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.89867	100.00000	24.83769			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.74819	100.00000	20.69793			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.69419	100.00000	20.64406			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.99842	100.00000	7.97905			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.44537	100.00000	2.43944			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.98803	100.00000	7.96868			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.64387	100.00000	1.64021			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	84.49910	100.00000	84.30922			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.64387	100.00000	1.64021			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.74819	100.00000	20.69793			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.62262	100.00000	10.59688		750,562,100,000.00	0.00	7,505,621	5,987,621.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.96212	100.00000	9.93798			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.16471	100.00000	8.14493			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	35.75784	100.00000	35.67121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147	On	20/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.11325	100.00000	28.05759			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.84889	100.00000	27.79375			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.98602	100.00000	9.96625			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.19796	100.00000	24.13934			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.97004	100.00000	15.93842			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.79279	100.00000	15.76152			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.13686	100.00000	16.10491			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.96368	100.00000	9.94396			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.57291	100.00000	9.55395			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.00132	100.00000	15.96964			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.11601	100.00000	16.08410			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.51106	100.00000	10.49463			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.53491	100.00000	12.51009			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.05345	100.00000	16.02167			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.68831	100.00000	29.61639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On	20/06/2017	Spot Bond			100.00000	19.78709	100.00000	19.73915			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.28115	100.00000	27.21507			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28163	100.00000	0.28119			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.30555	100.00000	9.28300			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.93979	1.75000	101.92316			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.58175	100.00000	15.54400			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.60076	100.00000	15.56295			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.25135	100.00000	0.25074			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25135	100.00000	0.25074			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	37.78859	100.00000	37.66239			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.75089	100.00000	20.68159			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	74.58618	100.00000	100.00000		1,750,000,000,000.00	17,500,000	17,500,000	17,500,000.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	72.52814	100.00000	72.39051			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	72.50732	100.00000	72.36974			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.44687	100.00000	60.31309			0.00	0	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	2.53597	100.00000	2.52983			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.40772	100.00000	11.38262		1,482,800,000,000.00		14,828,000	7,390,000.00
AIR02	On	30/04/2023			100.00000	13.56289	100.00000	13.53287		93,000,000,000.00		930,000	1,310,000.00
AIR02U	On	05/10/2014			100.00000	21.72097	100.00000	21.66835			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.63704	100.00000	18.59601		2,840,500,000,000.00		28,405,000	14,128,000.00
AIR03U	On	26/10/2014			100.00000	26.05088	100.00000	25.98707			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.56454	100.00000	13.53453			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.49137	100.00000	5.47849			0.00	0	18,500,000.00
AIRL02	On	18/02/2014			100.00000	32.93852	100.00000	32.86521		600,000,000,000.00		6,000,000	3,000,000.00
BAW10	On	01/10/2016			100.00000	9.35849	100.00000	9.33582			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.69608	100.00000	12.66798			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	11.16496	100.00000	11.12971			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.81898	100.00000	9.78799			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	32.13921	100.00000	32.03887			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	20.78496	100.00000	20.73895			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	9.13991	100.00000	9.11776			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	39.64113	100.00000	39.54511			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.50874	100.00000	45.40858			0.00	0	690,000.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.06996	100.00000	20.02133			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.61018	100.00000	25.55350			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.55385	100.00000	13.52385			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	31.06955	100.00000	30.99427			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.85595	100.00000	15.81754			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.07787	100.00000	56.93960			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.58606	100.00000	16.54588			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.55730	100.00000	16.51719			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.55501	100.00000	12.52460			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.47100	100.00000	16.43110			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.77830	100.00000	12.74734			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.74705	100.00000	15.70890			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.74705	100.00000	15.70890		95,695,900,000.00	0.00	956,959	956,959.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	13.95188	100.00000	13.91807			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.34346	100.00000	14.30871			0.00	0	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			100.00000	15.38605	100.00000	15.34878			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	16.58606	100.00000	16.54588			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	14.85741	100.00000	14.82143			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	100.12923	8.00000	100.10768			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	12.25747	100.00000	12.22778			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	12.25747	100.00000	12.22778			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	12.25747	100.00000	12.22778			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	21.96842	100.00000	21.91521			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	55.59240	100.00000	55.45773		400,000,000,000.00	0.00	4,000,000	1,000,000.00
BAYA22	On	30/09/2015			100.00000	5.57815	100.00000	5.56463			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	13.69074	100.00000	13.64704			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.36001	100.00000	14.31419			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	18.79283	100.00000	18.74730			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	2.28481	100.00000	2.27927			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	4.46146	100.00000	4.45302			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	18.96398	100.00000	18.91804			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.25936	100.00000	17.21754			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond				100.00000	10.65392	100.00000	10.62812			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.65392	100.00000	10.62812			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.88109	100.00000	12.84989			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.16125	100.00000	11.13421			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	22.93474	100.00000	22.87918			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	15.98677	100.00000	15.94804			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	89.68059	100.00000	89.46078		6,000,000,000,000.00	60,000,000	15,000,000.00	
BCP60UOn	07/09/2012	Spot Bond				100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.46432	100.00000	3.45670			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.31225	100.00000	8.29649			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.28158	100.00000	9.26396			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.67353	100.00000	9.65212			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	32.08106	100.00000	32.00335			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	55.51871	100.00000	55.37196			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	30.27989	100.00000	30.20653			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	29.28618	100.00000	29.21524			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	56.09771	100.00000	55.96181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	43.77437	100.00000	43.66833			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	55.70629	100.00000	55.57134			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.13132	100.00000	8.11163			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	20.42868	100.00000	20.37918			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	101.35751	100.00000	101.09007			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.95718	100.00000	10.93036			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.01608	100.00000	10.98909			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.19273	100.00000	11.16532			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.78160	100.00000	11.75274			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.37046	100.00000	12.34016			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	14.01927	100.00000	13.98494			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	8.51163	100.00000	8.49101			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	9.08203	100.00000	9.06003			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	9.23759	100.00000	9.21522			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	105.69808	8.00000	105.67466			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	9.70428	100.00000	9.68077			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	10.53395	100.00000	10.50844			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	30.82141	100.00000	30.75282		722,100,000,000.00	7,221,000	3,610,000.00	
BID02 On	14/07/2012	Spot Bond				100.00000	103.33512	100.00000	103.05882			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond				100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BIDC14 On	26/10/2012	Spot Bond				100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	26.16487	1,000.00000	25.97865		4,000,000,000,000.00	4,000,000	1,000,000.00	
BIDC22 On	27/07/2012	Spot Bond				100.00000	94.55959	100.00000	94.31525		2,800,000,000,000.00	28,000,000	7,000,000.00	
BLG1A4 On	21/11/2015	Spot Bond				100.00000	12.61795	100.00000	12.58738			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On	21/11/2032			100.00000	7.07156	100.00000	7.05443			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.02190	100.00000	8.00246			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.63908	100.00000	12.60845			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	12.98775	100.00000	12.95628			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	13.62168	100.00000	13.58869			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	16.26311	100.00000	16.22371			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	15.17731	100.00000	15.14055			0.00	0	0.00
BMWFO3	On	15/06/2013			100.00000	57.49304	100.00000	57.35376			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	55.56641	100.00000	55.43179			0.00	0	0.00
BSR08	On	07/12/2012			100.00000	72.53057	100.00000	72.39108			0.00	0	0.00
BSR09	On	20/12/2013			100.00000	38.72578	100.00000	38.60488			0.00	0	0.00
BUS01U	On	30/09/2016			100.00000	6.99591	100.00000	6.97897			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	95.32481	100.00000	95.08409			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	28.22316	100.00000	28.16103		841,500,000,000.00	8,415,000	4,168,000.00	
CBL08	On	02/11/2016			100.00000	18.84998	100.00000	18.80849		1,300,000,000.00	13,000	13,000.00	
CBL09	On	29/01/2017			100.00000	14.13290	100.00000	14.09829			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	31.43988	100.00000	31.36372			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	16.02724	100.00000	15.99196		2,363,600,000,000.00	23,636,000	11,771,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	61.63969	8.00000	61.62655			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28376	100.00000	0.28307			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.72185	8.00000	59.70898			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.68065	100.00000	18.62232			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.26589	100.00000	12.23888		944,000,000,000.00	9,440,000	5,684,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	12.94935	100.00000	12.92069			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.25489	100.00000	12.22776		200,000,000,000.00	2,000,000	1,000,000.00	
CCT03	On	15/03/2025	Spot Bond			100.00000	14.31853	100.00000	14.28701		11,600,000,000,000.00	116,000,000	25,000,000.00	
CGR10	On	08/12/2016	Spot Bond			100.00000	13.78716	100.00000	13.75376			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.17137	12.05000	100.14993			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	64.29763	100.00000	64.14187			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.28374	100.00000	30.20958			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.32653	100.00000	24.26695			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	90.19608	100.00000	89.97555			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.52273	100.00000	9.49300			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	84.17379	100.00000	83.98463			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	58.93325	100.00000	58.79048			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.95903	100.00000	31.88160			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On	20/06/2013			100.00000	57.05620	100.00000	56.91797			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	57.05620	100.00000	56.91797			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	57.05620	100.00000	56.91797			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	42.04900	100.00000	41.94714			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	57.08156	100.00000	56.94328			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	56.82791	100.00000	56.69024			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	56.62499	100.00000	56.48781			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	61.09282	100.00000	60.94482			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	97.33333	100.00000	99.27482			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	19.94602	100.00000	19.89771			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	55.58123	100.00000	55.44657			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	97.33333	100.00000	99.29100			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	19.79775	100.00000	19.74979			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	39.02700	100.00000	38.93246			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133 On	20/09/2013	Spot Bond			100.00000	38.78238	100.00000	38.68843			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.58150	100.00000	20.53165			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	42.18965	100.00000	42.08744			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.94219	100.00000	41.84059			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	42.70931	100.00000	42.60584			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	57.13229	100.00000	56.99389			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.95474	100.00000	56.81676			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.27163	100.00000	39.17649			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.24181	100.00000	50.13122			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.85196	13.64000	102.81489			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.64388	100.00000	46.54121			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	44.09019	100.00000	43.98338			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.68350	100.00000	89.46945			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.68831	100.00000	29.61639			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.42485	100.00000	40.32692			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.42485	100.00000	40.32692			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.47074	100.00000	66.30794			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.24537	100.00000	18.20118			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161	On	18/08/2012	Spot Bond			100.00000	91.80913	100.00000	91.58466			0.00	0	0.00
CLN162	On	20/09/2015	Spot Bond			100.00000	13.48112	100.00000	13.44846			0.00	0	0.00
CLN163	On	20/09/2015	Spot Bond			100.00000	13.29446	100.00000	13.26225			0.00	0	0.00
CLN164	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN165	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN166	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN167	On	30/04/2014	Spot Bond			100.00000	36.59593	100.00000	36.50728			0.00	0	0.00
CLN168	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN169	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN170	On	20/12/2015	Spot Bond			100.00000	13.37797	100.00000	13.34556			0.00	0	0.00
CLN172	On	30/04/2014	Spot Bond			100.00000	36.60059	100.00000	36.51192			0.00	0	0.00
CLN173	On	25/11/2012	Spot Bond			100.00000	89.41937	100.00000	89.20596			0.00	0	0.00
CLN174	On	31/03/2013	Spot Bond			100.00000	55.35969	100.00000	55.22558			0.00	0	0.00
CLN175	On	31/03/2013	Spot Bond			100.00000	55.69640	100.00000	55.56146			0.00	0	0.00
CLN176	On	31/03/2013	Spot Bond			100.00000	55.47852	100.00000	55.34412			0.00	0	0.00
CLN177	On	31/03/2013	Spot Bond			100.00000	55.47852	100.00000	55.34412			0.00	0	0.00
CLN178	On	15/04/2014	Spot Bond			100.00000	31.92144	100.00000	31.84325			0.00	0	0.00
CLN179	On	20/03/2016	Spot Bond			100.00000	10.92937	100.00000	10.90290			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66698	100.00000	66.66697			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66698	100.00000	66.66697			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.44344	100.00000	13.41087			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.28350	100.00000	10.26087			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.44344	100.00000	13.41087			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.46511	100.00000	9.78805			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.95482	100.00000	33.87257			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.43921	100.00000	35.35336			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	93.72359	100.00000	93.49444			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.01421	2.76000	101.00660			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.05032	100.00000	13.01871			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.34232	2.76000	106.32038			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.85870	8.25000	102.83624			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.45166	100.00000	35.36579			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.44344	100.00000	13.41087			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.44344	100.00000	13.41087			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.45656	100.00000	4.44618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199 On	13/09/2016	Spot Bond			2.40000	110.85084	2.40000	110.82908			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.66094	100.00000	13.62785			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	56.62339	100.00000	56.48622			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	56.92937	100.00000	56.79146			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.65482	100.00000	57.51516			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.41033	100.00000	41.31002			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.53218	100.00000	16.49169			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.53218	100.00000	16.49169			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.84045	8.52000	101.81723			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.39565	100.00000	22.34623			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.28627	100.00000	22.23169			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.79649	8.64500	101.77295			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.79649	8.64500	101.77295			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	35.03588	100.00000	34.95100			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.69904	100.00000	36.61013			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.73699	100.00000	11.71101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On	20/12/2016			100.00000	10.47019	100.00000	10.44483			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.34409	100.00000	11.31661			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.28778	100.00000	57.14899			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	57.30836	100.00000	57.16953			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	18.09816	100.00000	18.05383			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	18.09816	100.00000	18.05383			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.50265	100.00000	37.42840			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	59.94307	100.00000	59.79786			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	61.99201	100.00000	61.84018			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	61.99201	100.00000	61.84018			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	15.01871	100.00000	14.98898			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.63885	100.00000	1.63488			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	58.08248	100.00000	57.94178			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.48287	100.00000	10.46211			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.53421	100.00000	9.51111			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	103.39526	9.35000	103.36931			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	103.39526	9.35000	103.36931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On	25/02/2015	Spot Bond			100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	15.67036	100.00000	15.63239			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	15.28639	100.00000	15.24935			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	15.28639	100.00000	15.24935			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	15.28639	100.00000	15.24935			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	15.28639	100.00000	15.24935			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	15.28639	100.00000	15.24935			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	15.45497	100.00000	15.41752			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	8.95400	100.00000	8.93231			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	8.95400	100.00000	8.93231			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	8.95400	100.00000	8.93231			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	8.95400	100.00000	8.93231			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	8.95400	100.00000	8.93231			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.00449	100.00000	8.98267			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On	26/03/2019	Spot Bond			9.65000	102.64662	9.65000	102.62033			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	29.49114	100.00000	29.41970			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	53.89320	100.00000	53.72494			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	27.48905	100.00000	27.42246			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	27.48905	100.00000	27.42246			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	1.90273	100.00000	1.89679			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.87317	100.00000	10.84683			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.41005	100.00000	12.37998			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.13137	100.00000	9.10924			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.08013	100.00000	9.05814			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.13137	100.00000	9.10924			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	1.77623	100.00000	1.77069			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	12.94689	100.00000	12.90647			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	1.75965	100.00000	1.75415			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.11087	100.00000	9.08880			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	18.57510	100.00000	18.53010			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On	07/06/2017	Spot Bond			100.00000	10.98276	100.00000	10.94847			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.92140	100.00000	16.86857			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	8.91750	100.00000	8.88966			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	5.76965	100.00000	5.74969			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	21.12700	100.00000	21.07998			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.12700	100.00000	21.07998			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	57.11855	100.00000	56.99213			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	58.16402	100.00000	58.02311			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	58.13783	100.00000	57.99699			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	90.89780	100.00000	90.68580			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	86.26398	100.00000	86.06176			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	58.12475	100.00000	57.98394			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	60.01981	100.00000	59.88770			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.07199	100.00000	63.91506			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.07199	100.00000	63.91506			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.77274	100.00000	8.75125			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.99632	100.00000	56.87018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	57.00921	100.00000	56.88303			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	58.13783	100.00000	57.99699			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	58.13783	100.00000	57.99699			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.97097	100.00000	13.93713			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	59.14212	100.00000	59.01123			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.67353	100.00000	9.65212			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00174	100.00000	0.00174			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00194	100.00000	0.00193			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	84.45487	100.00000	84.26380			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	84.49350	100.00000	84.30234			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	84.47695	100.00000	84.28582			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	116.99102	100.00000	116.71098			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	84.51281	100.00000	84.32161			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.22649	100.00000	10.20714			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.22649	100.00000	10.20714			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.38997	100.00000	10.36453			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	10.38997	100.00000	10.36453			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.57181	100.00000	10.54620			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.01292	100.00000	9.98866			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.33628	100.00000	9.31366			0.00	0	0.00
CLNF08 On	10/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.43874	100.00000	9.41587			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.20442	100.00000	18.16435			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	58.32295	100.00000	58.19387			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.39112	100.00000	10.36813		2,200,000,000.00		22,000	68,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.08533	100.00000	13.05637		180,000,000,000,000.00		800,000,000	225,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.02330	100.00000	16.98563			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.66253	100.00000	13.63245			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	72.96140	100.00000	72.82298			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.19492	5.86800	102.17895			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.73704	7.17500	100.71757			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG26On	28/09/2012	Spot Bond				100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
DENG28On	12/02/2013	Spot Bond				100.00000	61.20131	100.00000	61.06549			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	96.16630	100.00000	95.92098			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	58.72041	100.00000	58.59010			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	68.56668	100.00000	68.56666			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	98.38275	100.00000	98.11827			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	83.61061	100.00000	83.42481			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	82.89315	100.00000	82.71017			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.01237	100,000.00000	0.01157			100,000,000,000,000.00	21,000,000	73,000,000.00	
DRD04 On	03/07/2015	Spot Bond				100.00000	8.89600	100.00000	8.85688			2,100,000,000,000.00	21,000,000	45,000,000.00
DV13 On	25/08/2013	Spot Bond				100.00000	49.25902	100.00000	49.14941			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.18895	100.00000	19.14649			2,840,000,000,000.00	28,400,000	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.39219	100.00000	13.36239			28,768,340,200,000.00	287,683,402	77,804,718.00
DV23 On	27/02/2023	Spot Bond				100.00000	13.37524	100.00000	13.34548			51,298,659,300,000.00	512,986,593	133,962,573.00
DVF12 On	13/10/2012	Spot Bond				100.00000	98.11321	100.00000	97.84946			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.23465	100.00000	19.19185			3,201,150,000,000.00	32,011,500	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	14.99997	100.00000	14.96363			3,000,000,000,000.00	30,000,000	69,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	96.69571	100.00000	96.44840			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.58669	100.00000	13.55484			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.16242	2.55000	102.14195			91,800,000,000.00	36,000,000	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.21202	100.00000	15.17817			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.95103	100.00000	13.92032			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.19136	8.00000	117.16638			64,000,000,000.00	8,000,000	4,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.61361	100.00000	13.58062			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	68.69001	100.00000	68.69000			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	100.28740	100.00000	100.02068			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	86.62442	100.00000	86.42529			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	86.61391	100.00000	86.41480			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.27292	100.00000	24.21631			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.79273	100.00000	20.74695			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.05559	100.00000	16.01669			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.93750	100.00000	1.93138			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	91.48390	100.00000	91.26132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8 On	17/11/2014	Spot Bond			100.00000	23.06932	100.00000	23.01344			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond			100.00000	91.75317	100.00000	91.52992			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond			100.00000	22.43401	100.00000	22.37966			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond			100.00000	91.86536	100.00000	91.64185			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond			100.00000	23.21594	100.00000	23.15969			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond			100.00000	42.04029	100.00000	41.93844			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond			100.00000	21.89643	100.00000	21.84338			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond			100.00000	13.78115	100.00000	13.74777			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond			100.00000	42.06306	100.00000	41.96116			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond		100.00000	17.47245	100.00000	17.43399		1,200,000,000,000.00		12,000,000	6,000,000.00
ES18	On	20/04/2018	Spot Bond		9.25000	101.92059	9.25000	101.89541		18,555,816,414,750.00		006,034,207	626,232,327.00
ES23	On	25/01/2023	Spot Bond		10.00000	104.46654	10.00000	104.43855		10,403,186,670,000.00		040,318,667	264,448,874.00
ES26	On	02/04/2026	Spot Bond		7.85000	102.01870	7.85000	101.99724		1,337,888,774,350.00		170,431,691	44,352,439.00
ES33	On	15/09/2033	Spot Bond		7.50000	102.28661	7.50000	102.26615		12,211,179,930,000.00		628,157,324	704,046,308.00
FIFC01 On	17/09/2012	Spot Bond			100.00000	85.80625	100.00000	85.61080			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond			100.00000	11.97563	100.00000	11.94662			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond			100.00000	11.65369	100.00000	11.62546			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond			100.00000	42.75953	100.00000	42.65595			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C On	15/08/2013	Spot Bond			100.00000	42.95021	100.00000	42.84616			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	101.17809	8.37500	101.15531			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	43.90358	100.00000	43.79722			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	26.91669	100.00000	26.85744		1,026,500,000,000.00		10,265,000	9,398,227.00
FRB05 On	21/12/2018	Spot Bond			100.00000	9.27328	100.00000	9.25276			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	93.90126	100.00000	93.66591			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	86.91325	100.00000	86.71160			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	10.22146	100.00000	10.19670			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	8.14835	100.00000	8.12861			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	1.71944	100.00000	1.71522			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	12.87296	100.00000	12.84447			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.27674	100.00000	9.25426			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	35.39384	100.00000	35.31128			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	52.69220	100.00000	52.57494			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	4.34143	100.00000	4.33119			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098		400,000,000,000.00		4,000,000	2,000,000.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.22366	100.00000	3.21653			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.67896	100.00000	3.67082			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29570	100.00000	0.29514			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01967	100.00000	0.01964			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01813	100.00000	0.01810			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	30.20864	100.00000	30.14179			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	64.88656	100.00000	64.72764			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.53722	100.00000	33.47082			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.25274	100.00000	29.19482			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04395	100.00000	0.04384			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.82193	100.00000	10.79572			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	60.33458	100.00000	60.18841			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110	On	15/06/2016			100.00000	13.87999	100.00000	13.84637			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	91.29452	100.00000	91.07238			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.48997	100.00000	9.46698			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.33013	100.00000	10.30511		6,000,000,000,000.00		60,000,000	0.00
FRC114	On	20/06/2014			100.00000	30.01694	100.00000	29.94422			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.33496	100.00000	1.33028			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.36345	100.00000	1.35810			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.72770	100.00000	13.69445			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.49818	100.00000	1.49455			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.60024	100.00000	1.59496			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.86096	100.00000	0.85597			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	30.70506	100.00000	30.63711			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.71659	100.00000	24.65605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	16.95964	100.00000	16.91855			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.96742	100.00000	13.93359			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.77729	100.00000	45.66517			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.29599	6.90500	100.27745			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.37177	100.00000	9.34906			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.48499	100.00000	44.37604			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.67550	100.00000	27.60846			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.09237	100.00000	1.08970			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.52894	5.87500	102.51263			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.03924	100.00000	11.01250			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.13070	100.00000	11.10374			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.42508	100.00000	6.41078			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.64866	100.00000	21.60770			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.88611	100.00000	5.87302			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.07490	100.00000	7.05916			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	84.47971	100.00000	84.28858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	10.99914	100.00000	10.97833			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.61720	100.00000	84.42705			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.09237	100.00000	1.08970			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.35715	100.00000	16.31752			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.55005	100.00000	16.50995			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.91553	100.00000	14.87939			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.67226	4.73000	104.64513			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.01712	100.00000	84.82607			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.11857	100.00000	15.08194			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.86050	100.00000	9.83661			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.97827	100.00000	10.95169			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.07835	100.00000	24.02002			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.48220	100.00000	12.45196			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.09605	100.00000	12.06675			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	84.21937	100.00000	84.03011			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.20901	100.00000	84.01977			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.21834	100.00000	58.10308			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.22419	100.00000	58.10893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	58.24762	100.00000	58.13230			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	56.49816	100.00000	56.36129			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.61127	100.00000	10.59026			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.90809	100.00000	14.87857			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.60010	100.00000	10.57911			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.81652	100.00000	18.77927			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.47227	100.00000	15.44164			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.18472	100.00000	43.08010			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.29781	100.00000	46.18565			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.28704	100.00000	43.18219			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.40801	100.00000	46.29558			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.53893	100.00000	43.43346			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.61764	100.00000	43.51198			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.44412	100.00000	44.33646			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.45952	100.00000	45.34939			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	46.09710	100.00000	45.98542			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.56278	100.00000	19.51717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.66634	100.00000	40.56782			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.34662	100.00000	24.28700			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	8.72442	100.00000	8.69719		100,000,000,000.00	0.00	1,000,000	500,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.78334	100.00000	12.75203			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.55276	100.00000	1.54791			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.51225	100.00000	8.49164			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.27636	100.00000	0.27550			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.94303	100.00000	3.93425			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.70710	100.00000	8.68577			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.23692	100.00000	4.22693			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.72644	100.00000	2.71976			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	97.42729	100.00000	97.17291			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.98196	100.00000	9.95750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	95.03916	100.00000	94.79167			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.36357	100.00000	38.27063			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.91118	100.00000	38.81692			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.76259	2.00000	103.74328			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	56.01776	100.00000	55.88205			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.55081	100.00000	55.37738			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.88202	100.00000	0.87856			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.72694	100.00000	1.72155			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.84063	100.00000	53.67253			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.17139	100.00000	53.00538			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00271	100.00000	0.00270			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.68257	100.00000	9.65234			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.65297	100.00000	1.64781			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.38836	100.00000	28.29776			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.99988	100.00000	16.94680			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.18567	100.00000	27.12583			412,800,000,000.00	4,128,000	2,557,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	21.54762	100.00000	21.50018			3,900,000,000.00	39,000	144,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.80124	9.00000	98.77473			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.48839	8.00000	104.46341			768,000,000,000.00	96,000,000	21,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.44897	100.00000	13.41920			0.00	0	4,270,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.83885	9.00000	100.82265			81,315,000,000.00	9,035,000	4,571,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.39120	100.00000	11.36599			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.86202	100.00000	12.83340			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.61516	100.00000	9.59388			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.41318	100.00000	11.37676			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.20136	9.48500	102.17549			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	66.20211	100.00000	66.05479			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			1,600,000,000,000.00	16,000,000	4,000,000.00
GPT17	On	28/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			1,600,000,000,000.00	16,000,000	4,000,000.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	88.21555	100.00000	88.00700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B1 On	01/09/2012	Spot Bond			100.00000	88.22996	100.00000	88.02137			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	88.32221	100.00000	88.11341			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	90.91995	100.00000	90.69927			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	6.97229	100.00000	6.95521			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	8.74156	100.00000	8.72016			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	90.84161	100.00000	90.62112			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012	Spot Bond			100.00000	90.97591	100.00000	90.75510			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	91.03188	100.00000	90.81092			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	91.23334	100.00000	91.01189			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.97641	100.00000	20.92559			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.62164	100.00000	11.59349			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.72195	100.00000	6.70549			0.00	0	780,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.66710	100.00000	9.64368			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.24863	100.00000	10.22353			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.99581	100.00000	9.97160			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	98.51782	100.00000	98.25787			0.00	0	0.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	98.51782	100.00000	98.25787			0.00	0	0.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	101.59649	100.00000	101.32843			0.00	0	0.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	106.49696	100.00000	106.21597			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	45.39753	100.00000	45.28635			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	14.92904	100.00000	14.89247			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.65681	100.00000	16.61601			0.00	0	0.00
HMS1C2	On	19/07/2012	Spot Bond			100.00000	98.59507	100.00000	98.33492			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	45.60104	100.00000	45.48936			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.32952	100.00000	15.29197			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	17.05728	100.00000	17.01551			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	98.69484	100.00000	98.43444			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	45.96735	100.00000	45.85477			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.84441	100.00000	15.80561			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.57218	100.00000	17.52915			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	99.04890	100.00000	98.78755			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	46.45577	100.00000	46.34200			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.47373	100.00000	16.43339			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	99.48342	100.00000	99.22094			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	100.12716	100.00000	99.86297			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	13.96268	100.00000	13.93160		805,100,000,000.00	0.00	8,051,000	30,004,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.87398	100.00000	5.86098			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.86899	100.00000	5.85600			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.12335	100.00000	13.09414		1,141,200,000,000.00	0.00	11,412,000	29,759,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.12335	100.00000	13.09414			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.10005	2.00000	2.00000			0.00	0	0.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.10922	2.25000	2.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	100.48355	2.50000	100.46580			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	15.46254	100.00000	15.43320			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	93.13402	100.00000	92.90292			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	85.55055	100.00000	85.35567			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.69190	100.00000	86.49169			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.52744	100.00000	23.47564			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	57.96463	100.00000	57.82421			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.46354	100.00000	16.42365			0.00	0	2,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.61318	100.00000	15.57535			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.71845	100.00000	55.58346			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.66293	100.00000	39.56684			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.75954	100.00000	27.69230			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.34531	100.00000	34.26971			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.72809	100.00000	16.69128			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.70459	100.00000	13.67443			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.40971	100.00000	31.34021			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.64732	100.00000	31.56980			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.11559	100.00000	15.07897			276,000,000,000.00	2,760,000	920,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	106.16407	1.75000	106.14503			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.14288	8.27000	103.11992			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.67565	100.00000	15.63767			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.62994	100.00000	2.62357			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.76337	100.00000	4.75277			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.94303	100.00000	3.93425			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.08430	100.00000	16.03409		600,000,000,000.00	6,000,000	3,000,000.00	
IBL38	On	02/04/2017	Spot Bond			100.00000	9.70122	100.00000	9.67093			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.25160	8.76500	102.22764			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.00808	100.00000	16.95498			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.27954	100.00000	10.24744			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	56.18554	100.00000	56.06186			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.85686	100.00000	15.82177			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.85686	100.00000	15.82177			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.15292	5.00000	102.13907			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.72970	100.00000	19.68603			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.52473	100.00000	20.47501			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.52473	100.00000	20.47501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	9.86003	100.00000	9.82925			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.69268	100.00000	7.67404			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.67571	100.00000	21.62800			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.32550	100.00000	55.20373			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.40501	100.00000	14.37011			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038		7,200,000,000,000.00	72,000,000	18,000,000	18,000,000.00
IND232	On	07/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND233	On	14/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			1,600,000,000,000.00	16,000,000	4,000,000.00
IND234	On	21/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			11,500,000,000,000.00	115,000,000	98,000,000.00
IND241	On	09/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013	Spot Bond			100.00000	61.86661	100.00000	61.71674			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.06901	100.00000	14.03493			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.38605	100.00000	15.34878			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.34346	100.00000	14.30871			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	76.24324	100.00000	76.09316			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.38283	100.00000	85.18519			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.84717	100.00000	8.82573			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.60904	100.00000	23.55185			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.68366	100.00000	9.66020			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	86.15240	100.00000	85.95342			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	84.94445	100.00000	84.75095			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	78.94737	100.00000	78.71720			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.02928	6.50000	100.01757			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	53.62386	100.00000	53.45308			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING155	On	19/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059		1,500,000,000,000.00	15,000,000	5,000,000.00	
ING157	On	12/04/2013	Spot Bond			100.00000	62.94514	100.00000	62.61676			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	81.41593	100.00000	81.17647			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	80.23256	100.00000	80.00000		900,000,000,000.00	9,000,000	3,000,000.00	
ING160	On	10/12/2012	Spot Bond			100.00000	81.59867	100.00000	81.36283			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.36894	100.00000	11.33007			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	95.16616	100.00000	94.92462			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.98063	100.00000	63.82563			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.71110	100.00000	43.60520			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.71110	100.00000	43.60520			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.97874	100.00000	45.86614			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.25529	100.00000	33.17472			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	96.43413	100.00000	96.18686			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.94646	100.00000	21.89329			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.92982	100.00000	22.87427			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.27974	100.00000	41.17973			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	18.42154	100.00000	18.36340			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.50450	100.00000	12.46503			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.05486	100.00000	10.02313			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.99617	8.80000	101.97217			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.59137	100.00000	33.51743			2,500,000,000.00	25,000	85,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.91373	100.00000	12.88245			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.49121	100.00000	13.46151			5,242,800,000,000.00	52,428,000	13,649,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.26451	100.00000	23.20815			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.78773	100.00000	16.74707			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.97804	100.00000	18.93604			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.45618	100.00000	9.43328			4,000,000,000,000.00	40,000,000	20,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02792	100.00000	0.02785			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.18502	2.75000	101.17742			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.99509	2.60000	102.97420			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.49583	100.00000	9.46619			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	62.50462	100.00000	62.36629			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.41910	100.00000	55.28485			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.69087	100.00000	16.65413			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	11.60015	100.00000	11.57205			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.62227	2.60000	101.59841			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037		6,000,000,000,000.00	60,000,000	15,000,000.00	
IVA237	On	13/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805		800,000,000,000.00	8,000,000	2,000,000.00	
IVA238	On	20/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	54.95898	100.00000	54.82584			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.76061	100.00000	8.73938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	24.77686	100.00000	24.71617			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.37754	100.00000	66.21674			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.98715	100.00000	65.82730			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.35203	100.00000	72.19102			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	68.22057	100.00000	68.07121			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.09776	100.00000	68.94399			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	59.83040	100.00000	59.69798			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	98.10973	100.00000	97.85881			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.64817	100.00000	15.61373			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.85482	100.00000	44.74497			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.31449	100.00000	15.27738			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	88.05941	100.00000	87.85651		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678		1,600,000,000,000.00	16,000,000	4,000,000.00	
MAQ014	On	02/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425		1,200,000,000,000.00	12,000,000	3,000,000.00	
MAQ016	On	12/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ017On	28/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.15607	100.00000	64.99650			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	30.94708	100.00000	30.87128			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	91.29324	100.00000	91.07003			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.55332	100.00000	56.41632			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.16424	100.00000	23.10812			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.29839	100.00000	22.24379			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.07170	100.00000	17.88898			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	64.58386	100.00000	64.42568			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	64.80007	100.00000	64.64136			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.84951	100.00000	31.77151			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.11320	100.00000	97.84946			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.93310	100.00000	89.71743			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.36612	100.00000	31.28930			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	61.47880	100.00000	61.32987			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.76458	100.00000	29.69247			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.76013	100.00000	30.68479			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.06114	100.00000	17.01981			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.63996	100.00000	3.63115			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.75115	8.00000	101.72935			776,000,000.00	97,000	44,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.58842	100.00000	85.39301			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.19044	100.00000	21.13910			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.14620	100.00000	16.11047			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.14620	100.00000	16.11047			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.18937	100.00000	3.18232			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51496	100.00000	0.51382			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00118	100.00000	0.00117			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.13666	8.59000	102.11319			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.02481	9.34000	100.00000			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.02654	10.01000	100.00000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.21036	100.00000	22.16121			38,320,000,000,000.00	383,200,000	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.15977	100.00000	12.13031			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.44547	100.00000	7.42743			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.79998	100.00000	10.77381			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	17.77291	100.00000	17.73378		3,160,000,000,000.00	31,600,000	15,800,000.00	
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.36868	100.00000	18.31134			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.84925	8.78500	100.82556			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.77454	8.00000	100.75294		157,152,000,000.00	19,644,000	9,805,000.00	
MTN02	On	13/07/2014	Spot Bond			100.00000	32.51422	100.00000	32.44187		587,200,000,000.00	5,872,000	2,853,000.00	
MTN03	On	13/07/2015	Spot Bond			100.00000	21.65704	100.00000	21.60884		3,880,000,000,000.00	38,800,000	11,700,000.00	
MTN04	On	13/07/2017	Spot Bond			100.00000	16.49424	100.00000	16.45754		721,300,000,000.00	7,213,000	3,570,000.00	
MTN05	On	28/10/2013	Spot Bond			100.00000	40.91959	100.00000	40.82902			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037		800,000,000,000.00	8,000,000	2,000,000.00	
MTNC09	On	18/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455		1,200,000,000,000.00	12,000,000	3,000,000.00	
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07208	100.00000	0.07190			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07208	100.00000	0.07190			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.85673	100.00000	6.84012			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.94197	100.00000	6.92515			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.02720	100.00000	7.01017			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.09539	100.00000	7.07820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020	Spot Bond			100.00000	7.20903	100.00000	7.19156			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.26585	100.00000	7.24825			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.33404	100.00000	7.31628			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.50451	100.00000	7.48633			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.61815	100.00000	7.59970			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.74317	100.00000	7.72440			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.85681	100.00000	7.83778			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.91364	100.00000	7.89446			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.59551	100.00000	8.57468			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.39102	100.00000	9.36828			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07208	100.00000	0.07190			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07208	100.00000	0.07190			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.55210	100.00000	31.47482			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.93515	100.00000	15.89612			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	19,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.61126	100.00000	1.60735			0.00	0	3,600,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	86.89264	100.00000	86.69103			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.24863	100.00000	20.20407		2,305,700,000,000.00	23,057,000	12,079,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.53623	100.00000	13.50343			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.06804	100.00000	15.03488		1,241,500,000,000.00	12,415,000	6,173,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01967	100.00000	0.01964			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.16348	100.00000	66.00144			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.93139	100.00000	20.88506		1,880,000,000,000.00	18,800,000	9,440,000.00	
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.51320	100.00000	18.46786			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.46998	100.00000	9.44679			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.30758	100.00000	33.23426			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.00555	100.00000	26.94013			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.25411	100.00000	16.21833		1,888,600,000,000.00	18,886,000	9,466,000.00	
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.45682	100.00000	10.43149			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	66.43729	100.00000	66.28153			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	64.88447	100.00000	64.72556			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	58.89700	100.00000	58.75432			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	96.23083	100.00000	95.98408			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.61248	100.00000	22.56970			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.62203	100.00000	37.55085			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.56682	100.00000	21.52601			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.45297	100.00000	20.41428			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.17798	100.00000	17.13637			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	57.99566	100.00000	57.85516			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	56.20555	100.00000	56.06939			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	56.03439	100.00000	55.89864			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	56.03439	100.00000	55.89864			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	56.03439	100.00000	55.89864			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.04775	100.00000	16.00888			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.50518	100.00000	17.46230			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.16512	100.00000	17.12308			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.73953	100.00000	16.69897			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.46247	100.00000	9.44457			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.17961	100.00000	13.14769			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.32019	100.00000	9.30255			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.52043	100.00000	12.48977			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.26866	100.00000	13.23616			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.44952	100.00000	12.41903			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	84.86159	100.00000	84.73398			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	35.84467	100.00000	35.75784			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.37259	100.00000	28.31641			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.28088	100.00000	28.22489			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	8.85773	100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	91.93344	100.00000	91.70700			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.14758	100.00000	20.10322			0.00	0	40,000.00
NED12A	On	14/12/2012			100.00000	85.34050	100.00000	85.14611		2,400,000,000,000.00		24,000,000	6,000,000.00
NED12B	On	14/12/2012			100.00000	72.99306	100.00000	72.85456			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.37604	100.00000	46.27396			0.00	0	760,000.00
NED8	On	08/02/2014			100.00000	37.48307	100.00000	37.39966		962,900,000,000.00		9,629,000	4,844,000.00
NED9	On	06/07/2017			100.00000	7.42367	100.00000	7.13542			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.17643	100.00000	17.13862			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.95142	100.00000	11.92247			0.00	0	0.00
NET41	On	16/02/2013			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
NET43	On	13/07/2012			100.00000	98.11828	100.00000	97.85523		1,600,000,000,000.00		16,000,000	4,000,000.00
NET44	On	16/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	8.62712	100.00000	8.60691			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.60630	100.00000	13.57602			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.73736	100.00000	11.70892			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.83097	6.82500	100.81243			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.80187	6.58500	100.78399			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.98004	100.00000	9.94888			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.96019	100.00000	11.93122			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.84310	6.92500	100.82428			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.98004	100.00000	9.94888			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.18304	100.00000	12.15353			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.89157	7.32500	100.87167			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.98004	100.00000	9.94888			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	90.16554	100.00000	89.94879			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	60.92823	100.00000	60.78063			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	90.29855	100.00000	90.08149			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	61.14594	100.00000	60.99781			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	90.36506	100.00000	90.14784			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	61.41807	100.00000	61.26929			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.77186	100.00000	61.62221			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.94345	100.00000	9.91937			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.99934	8.21500	100.97702			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.84528	100.00000	47.73369			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.35985	100.00000	33.28642			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.75545	100.00000	13.72501		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.21934	100.00000	14.18805		404,100,000,000.00	4,041,000	1,112,000.00	
NRA023 On	31/05/2023	Spot Bond			100.00000	6.66856	100.00000	6.65292			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.26728	100.00000	13.23792		460,000,000,000.00	4,600,000	5,300,000.00	
NTC08 On	13/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85522			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	66.24004	100.00000	66.07782			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.26946	100.00000	32.19043			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	32.09681	100.00000	32.01819			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.49328	100.00000	2.48724			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	10.10568	100.00000	10.08120			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.53190	100.00000	13.49877			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.58925	100.00000	13.55597			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.62367	100.00000	13.59030			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.44953	100.00000	14.41414			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.36715	100.00000	15.32952			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.10228	100.00000	21.05060			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.64153	100.00000	16.60471		35,028,400,000,000.00	350,284,000	89,167,000.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	96.10887	100.00000	95.86307			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	64.75568	100.00000	64.59880			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	32.17969	100.00000	32.10174			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	64.66956	100.00000	64.51290			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.94726	100.00000	31.86986			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.39483	100.00000	13.36237			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	95.89280	100.00000	95.64941			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	96.27905	100.00000	96.03469			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	10.96878	100.00000	10.94803			0.00	0	0.00
PCF02U	On	06/07/2012	Spot Bond			100.00000	77.65775	100.00000	99.72677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	16.43292	100.00000	18.35109			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	3.82089	100.00000	3.81163			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	52.22256	100.00000	52.05772			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	91.38765	100.00000	91.16584		3,200,000,000,000.00	0.00	32,000,000	8,000,000.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.74291	100.00000	27.67570			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	72.72988	100.00000	72.59214			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	85.11467	100.00000	84.92122			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	57.00521	100.00000	56.86711			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	57.15926	100.00000	57.02079			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	39.28033	100.00000	39.18517			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	85.15658	100.00000	84.96304			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.88428	100.00000	27.81673			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	72.88745	100.00000	72.74941			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.41601	100.00000	57.27692			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.35107	100.00000	39.25575			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	85.22993	100.00000	85.03623			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On	15/06/2014			100.00000	28.20029	100.00000	28.13197			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	57.87816	100.00000	57.73795			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	85.41854	100.00000	85.22440			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	28.54955	100.00000	28.48038			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	58.28896	100.00000	58.14775			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.99898	100.00000	29.92629			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	81.99479	100.00000	81.81378			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	82.01497	100.00000	81.83393			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	82.09572	100.00000	81.91450			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	69.99335	100.00000	69.99334			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.89222	100.00000	16.85504			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00182	100.00000	0.00182			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.95000	125.78586	6.02000	125.53830		262,687,861,582,300.00	149,220,434	21,958,888,352.00	
R158P	On	15/09/2015			100.00000	7.50765	100.00000	7.49113			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.33673	100.00000	3.32939			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.90471	100.00000	51.78921			0.00	0	0.00
R186	On	21/12/2026			7.85000	123.09241	7.94000	122.17993		232,639,401,493,950.00	635,592,547	13,853,573,238.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.06844	75.84545	219.04383	75.53585		257,278,795,441,680.00	174,422,000	1,793,387,693.00	
R197	On	07/12/2023	Spot Bond			2.07500	254.79218	2.07500	254.74432		378,075,970,525.00	182,205,287	78,681,787.00	
R201	On	21/12/2014	Spot Bond			5.05000	108.81078	5.12000	108.62750		44,985,039,020,950.00	907,928,519	2,806,688,563.00	
R202	On	07/12/2033	Spot Bond			2.38000	188.67226	2.40000	188.04611		3,621,170,000,000.00	521,500,000	1,415,646,455.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.96688	8.00000	98.91145		11,954,952,256,000.00	494,369,032	1,435,000,000.00	
R203	On	15/09/2017	Spot Bond			6.46000	110.30925	6.54000	109.92603		52,029,808,799,740.00	054,149,969	5,972,149,331.00	
R204	On	21/12/2018	Spot Bond			6.76000	106.72666	6.84000	106.27888		76,435,401,647,280.00	307,012,078	5,226,423,439.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.47691	8.75000	100.40865		11,287,500,000,000.00	290,000,000	1,021,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	25.72932	100.00000	25.66700			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.12000	103.26556	5.18000	103.16218		32,411,204,024,320.00	330,313,286	1,967,958,662.00	
R207	On	15/01/2020	Spot Bond			7.00500	101.23814	7.10000	100.66761		93,878,792,048,880.00	401,683,376	6,385,062,609.00	
R208	On	31/03/2021	Spot Bond			7.13000	99.33479	7.22000	98.74862		154,892,267,113,290.00	724,020,633	9,801,866,448.00	
R209	On	31/03/2036	Spot Bond			8.41000	79.59154	8.51000	78.73912		123,011,938,367,220.00	626,865,442	8,978,910,666.00	
R210	On	31/03/2028	Spot Bond			2.40000	141.94717	2.38500	142.19246		1,069,774,521,600.00	445,739,384	176,337,992.00	
R211	On	31/01/2017	Spot Bond			0.70000	121.25617	0.65000	121.49895		319,467,605,100.00	456,382,293	1,684,100,293.00	
R212	On	31/01/2022	Spot Bond			2.03000	119.06532	2.05000	118.84462		4,887,411,760,000.00	407,592,000	1,595,651,500.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.27500	90.41351	8.36500	89.62646			59,746,158,301,075.00	220,079,553	3,877,061,304.00
R214	On	28/02/2041	Spot Bond			6.50000	102.25522	6.50000	102.23754			70,885,850,906,000.00	905,515,524	5,712,950,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	57.01124	100.00000	56.88575			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	38.00749	100.00000	37.92383			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.33833	100.00000	25.28255			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.89222	100.00000	16.85504			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.26148	100.00000	11.23669			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.50765	100.00000	7.49113			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.00510	100.00000	4.99408			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.33673	100.00000	3.32939			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.94637	100.00000	45.84468			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.63091	100.00000	30.56312			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.42061	100.00000	20.37541			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.61374	100.00000	13.58361			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.07583	100.00000	9.05574			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.05055	100.00000	6.03716			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	4.03370	100.00000	4.02477			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.68913	100.00000	2.68318			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.79276	100.00000	1.78879			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.19517	100.00000	1.19253			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.79678	100.00000	0.79502			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53119	100.00000	0.53001			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35412	100.00000	0.35334			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23608	100.00000	0.23556			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15739	100.00000	0.15704			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10493	100.00000	0.10469			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06995	100.00000	0.06980			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04663	100.00000	0.04653			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03109	100.00000	0.03102			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02073	100.00000	0.02068			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01382	100.00000	0.01379			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00921	100.00000	0.00919			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00614	100.00000	0.00613			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00409	100.00000	0.00408			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	0.00273	100.00000	0.00272			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00182	100.00000	0.00182			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00121	100.00000	0.00121			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.59992	100.00000	30.52580			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	40.06595	100.00000	39.96782			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	87.52877	100.00000	87.32426			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.49700	100.00000	86.29769			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	53.50496	100.00000	53.33791			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	53.27494	100.00000	53.10492			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	87.98038	100.00000	87.77482		1,200,000,000,000.00	0.00	12,000,000	3,000,000.00
RES010	On	21/09/2012	Spot Bond			100.00000	84.99050	100.00000	84.79865			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	96.80851	100.00000	96.55172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	16.29073	100.00000	16.25083			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.24584	5.87500	102.22986			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	92.99369	100.00000	92.76407			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	61.02382	100.00000	60.87598			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	61.36996	100.00000	61.22129			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.23827	100.00000	25.17713			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.54456	100.00000	13.51774			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.28445	100.00000	0.28376			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	30.02131	100.00000	29.94858			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.07318	100.00000	23.02750			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.39149	5.25000	102.37692			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.41286	100.00000	0.41187			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03U	On	10/10/2012			100.00000	98.91304	100.00000	98.64499			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.80786	100.00000	2.80098			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	61.64036	100.00000	61.51698			0.00	0	0.00
RW02	On	31/07/2012			100.00000	99.67308	100.00000	99.41815			0.00	0	0.00
RW21	On	21/04/2021			100.00000	11.87057	100.00000	11.84430		1,001,100,000,000.00		10,011,000	5,054,000.00
SBC2	On	28/04/2016			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	90.71602	100.00000	90.49636			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	14.44573	100.00000	14.41394		4,360,000,000,000.00		43,600,000	21,840,000.00
SBK13	On	24/11/2016			100.00000	10.93471	100.00000	10.90822			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	108.07889	8.00000	108.05573		976,000,000,000.00		122,000,000	25,000,000.00
SBK15	On	23/01/2022			100.00000	9.13053	100.00000	9.10817		1,000,000,000,000.00		10,000,000	5,000,000.00
SBK16	On	15/03/2023			100.00000	8.10371	100.00000	8.08407			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	19.30937	100.00000	19.26687		3,943,200,000,000.00		39,432,000	20,796,000.00
SBK8	On	10/04/2013			100.00000	59.41712	100.00000	59.28561		540,000,000,000.00		5,400,000	2,700,000.00
SBK9	On	10/04/2018			100.00000	11.04187	100.00000	11.01744		1,422,600,000,000.00		14,226,000	7,167,000.00
SBK11	On	09/04/2014			5.75000	121.41290	5.75000	121.37814			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	40.88677	100.00000	40.79677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	57.17365	100.00000	57.04711			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	59.35766	100.00000	59.22701			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.94336	100.00000	11.91707			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.81128	100.00000	23.75887			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.40522	100.00000	59.27375			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.21104	100.00000	8.19115			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.77427	100.00000	22.71910			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.71913	100.00000	21.66652			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.55936	100.00000	2.26275			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.55804	100.00000	51.44897			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.67628	100.00000	42.57289			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.57208	100.00000	12.54440			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.31252	100.00000	30.23909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	12.02470	100.00000	11.99525			0.00	0	1,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.39084	100.00000	0.38989			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.79326	100.00000	0.79150			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.15501	100.00000	8.13525			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.54004	100.00000	10.51670			0.00	0	2,080,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.39522	10.05000	101.36821			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00077	100.00000	0.00077			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.28120	100.00000	16.24177			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.77069	100.00000	1.76516			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31514	100.00000	0.31416			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.65704	8.00000	106.64178		1,096,000,000.00	137,000	0	424,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.99633	100.00000	8.97654			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.66904	100.00000	9.64776		164,400,000,000.00	1,644,000	0	809,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	63.30071	100.00000	63.16137			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.54044	100.00000	20.49473		564,000,000,000.00	5,640,000	0	2,850,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.50627	100.00000	54.37913			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.87398	100.00000	5.86098			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.94565	100.00000	5.93242			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	10.61724	100.00000	10.59152			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.36947	100.00000	2.36373			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.03784	100.00000	0.03774			0.00	0	0.00
SHPCBLOn		03/04/2017			6.50000	100.02928	6.50000	100.01757			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	10.48994	100.00000	10.46453			0.00	0	49,000,000.00
SHS02	On	29/06/2013			100.00000	52.07671	100.00000	51.95055			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	16.07742	100.00000	16.03847		400,000,000,000.00		4,000,000	4,000,000.00
SHS04	On	29/06/2017			100.00000	1.46583	100.00000	1.46228		600,000,000,000.00		6,000,000	3,000,000.00
SHS05	On	29/06/2017			8.75000	101.55948	8.75000	101.54353		1,863,750,000.00		213,000	92,000.00
SLI1	On	15/08/2013			100.00000	49.86665	100.00000	49.75569			0.00	0	720,000.00
SLI2	On	15/08/2016			100.00000	16.45229	100.00000	16.41567		1,640,000,000,000.00		16,400,000	8,000,000.00
SMF1	On	27/06/2013			100.00000	50.63300	100.00000	50.52094		31,500,000,000.00		315,000	1,545,000.00
SNT01	On	15/09/2017			100.00000	11.94336	100.00000	11.91707		2,000,000,000,000.00		20,000,000	10,000,000.00
SPDA1	On	21/08/2014			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	6.14646	100.00000	6.13157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.03120	100.00000	1.02871			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.39137	100.00000	13.36173			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.05957	100.00000	11.02466			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.30743	100.00000	9.28488			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.93750	100.00000	1.93138			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.18423	100.00000	8.16313			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.37344	6.75000	101.35040			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.42982	100.00000	21.39616			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	99.32045	7.25000	99.24524			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.63242	100.00000	1.62733			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.07724	8.75000	98.02126			21,875,000,000.00	2,500,000	2,500,000.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.34898	13.50000	100.26162			40,500,000,000.00	3,000,000	3,000,000.00
SYN829	On	18/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	60.52521	100.00000	60.39089			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On	19/07/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	80.75221	100.00000	100.00000		13,000,000,000,000.00	130,000,000	65,000,000.00	
SZ18	On	30/09/2015			100.00000	21.84604	100.00000	21.79769			257,500,000.00	2,575	2,575.00
SZ25	On	30/09/2025			100.00000	11.15983	100.00000	11.13513			637,700,000.00	6,377	6,377.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	33.08458	100.00000	33.01095			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	33.25631	100.00000	33.18310			6,200,000,000.00	62,000	62,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.97034	6.27500	100.95325			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.30902	100.00000	65.14907			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.89057	100.00000	65.72920			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.51105	100.00000	6.49510			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.20177	8.00000	106.17888			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.52546	6.27000	100.50846			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.31519	100.00000	28.25913			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.40271	100.00000	42.27032			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			2,000,000,000,000.00	20,000,000	5,000,000.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.86194	100.00000	7.75498			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.08819	100.00000	7.97814			2,050,000,000,000.00	20,500,000	23,500,000.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.31600	100.00000	9.13786			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1 On	18/10/2038	Spot Bond			100.00000	8.57461	100.00000	8.45795			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			100.00000	9.61533	100.00000	9.48450			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	13.91395	100.00000	13.72464			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	98.29210	100.00000	98.03138			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	98.21950	100.00000	97.95896			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	99.19484	100.00000	98.93173			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	98.42521	100.00000	98.16414			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	98.69144	100.00000	98.42966			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.68306	100.00000	7.66424			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.22925	100.00000	8.20910			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.59337	100.00000	8.57234			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.32163	100.00000	9.29881			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.80713	100.00000	9.78311			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.95345	100.00000	14.91683			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.78300	100.00000	10.75660			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.27052	100.00000	4.26006			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2.73313	100.00000	2.72644			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			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	2.73313	100.00000	2.72644			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			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	2.73313	100.00000	2.72644			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.73313	100.00000	2.72644			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	2.73313	100.00000	2.72644			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.89056	100.00000	37.79877			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.82712	100.00000	22.77660			1,002,000,000,000.00	10,020,000	2,989,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.17253	6.00000	102.15626			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.57508	100.00000	11.54960			201,885,000,000,000.00	018,850,000	1,011,457,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	13.52569	100.00000	13.49591			76,004,960,300,000.00	760,049,603	331,024,647.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.36293	100.00000	12.33571			89,240,466,400,000.00	892,404,664	405,920,919.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.92160	100.00000	12.89284			58,400,000,000,000.00	584,000,000	171,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.00294	100.00000	9.98092			5,006,100,000,000.00	50,061,000	23,497,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.16075	10.00000	100.13394			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.15674	9.75000	100.13060			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.15612	100.00000	10.12994			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On	03/01/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	50.86191	100.00000	50.76541			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.20410	100.00000	14.17283			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	76.37063	100.00000	76.21910			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.40094	100.00000	32.32158			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.40107	100.00000	13.36825			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	16.45120	100.00000	18.36890			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.52424	100.00000	14.49227			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	93.39150	100.00000	93.15861			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.36404	100.00000	43.25899			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	93.42025	100.00000	93.18728			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.44972	100.00000	43.34884			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	93.52375	100.00000	93.29052			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.83062	100.00000	43.72444			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.42664	100.00000	10.39409			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.39874	100.00000	4.38501			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.85572	100.00000	1.84992			0.00	0	0.00
VOD002	On	28/02/2013	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
VOD004	On	28/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.26601	100.00000	17.22801		12,603,759,000,000.00		126,037,590	63,107,106.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.38996	100.00000	14.35605		8,000,000,000,000.00		80,000,000	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.51365	100.00000	18.47291		2,840,000,000,000.00		28,400,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.52737	100.00000	11.50201		5,641,000,000,000.00		56,410,000	29,800,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.14737	100.00000	10.12504			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.95865	100.00000	9.93674			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.87477	100.00000	9.85305		10,800,000,000,000.00		108,000,000	28,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.31101	100.00000	39.22494			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.08981	100.00000	32.01879			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.89600	100.00000	8.87641			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.48911	100.00000	24.43491			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.01599	100.00000	19.97193			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.95691	100.00000	6.94151			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.28741	100.00000	14.25596			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.87641	100.00000	8.85688			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28341	100.00000	0.28279			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	5.61046	100.00000	5.59984			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02259	100.00000	0.02255			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.61046	100.00000	5.59984			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On	21/09/2015	Spot Bond			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.22649	100.00000	10.20714			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.67998	100.00000	9.66166			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.43059	100.00000	6.41839			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.43059	100.00000	6.41839			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.08005	100.00000	6.06809			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.73128	100.00000	5.72000			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.38127	100.00000	5.37069			0.00	0	0.00

Total for j-Bonds : ,657,672,233,799,010.00 ,687,348,380 104 379 196 252.00

Grand Total: 57,672,390,174,320.00 87,364,568 04 380 588 550.00