



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.38970	8.38970	8.30090	8.30090		18.61	307,063,020.00	36,600	303,706.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,164.48390	1.16448	1,251.770	18.80	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			13.58390	0.01358	12.070	18.80	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,020.87670	1.02088	1,107.179	18.09	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			19.97670	0.01998	17.479	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			926.64330	0.92664	1,012.016	17.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			25.74330	0.02574	22.316	17.62	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			105.74420	0.10574	114.548	22.90	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,004.84420	1.00484	924.848	22.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			95.44490	0.09544	102.994	23.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,094.54490	1.09454	1,013.294	23.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			164.10590	0.16411	180.980	20.70	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			663.20590	0.66321	591.280	20.70	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			130.85230	0.13085	143.014	21.80	0.00	0	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			829.95230	0.82995	753.314	21.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			117.46990	0.11747	127.765	22.35	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			916.56990	0.91657	838.066	22.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			236.64880	0.23665	264.329	19.14	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			435.74880	0.43575	374.629	19.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			208.82040	0.20882	232.532	19.66	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			507.92040	0.50792	442.832	19.66	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			174.03040	0.17403	192.521	20.44	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			623.13040	0.62313	552.821	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			349.46250	0.34946	394.103	17.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			248.56250	0.24856	204.403	17.82	20,440.27	100	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			326.80240	0.32680	368.650	18.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			275.90240	0.27590	228.950	18.02	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			268.70180	0.26870	300.843	18.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			367.80180	0.36780	311.143	18.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			516.80400	0.51680	583.424	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			115.90400	0.11590	93.724	17.00	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			454.82840	0.45483	511.093	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			153.92840	0.15393	121.393	17.02	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			399.11930	0.39912	449.513	17.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			198.21930	0.19822	159.813	17.42	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			835.76270	0.83576	918.131	17.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			34.86270	0.03486	28.431	17.15	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			667.46610	0.66747	742.231	16.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			66.56610	0.06657	52.531	16.95	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			627.99010	0.62799	700.909	16.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			77.09010	0.07709	61.209	16.96	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.48860	8.48860	8.39970	8.39970		19.11	6,918,209.00	815	52,738.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			74.31620	0.07432	81.695	28.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,774.61620	2.77462	2,693.095	28.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			257.93220	0.25793	274.275	21.55	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			958.23220	0.95823	885.675	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			195.07560	0.19508	205.870	23.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,295.37560	1.29538	1,217.270	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			114.32550	0.11433	118.475	26.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,114.62550	2.11463	2,029.875	26.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			379.09630	0.37910	407.937	19.51	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			579.39630	0.57940	519.337	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			323.14210	0.32314	346.288	20.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			723.44210	0.72344	657.688	20.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			277.52310	0.27752	295.849	21.14	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			877.82310	0.87782	807.249	21.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			628.95700	0.62896	687.196	17.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			229.25700	0.22926	198.596	17.35	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			602.40940	0.60241	655.471	17.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			252.70940	0.25271	216.871	17.40	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			486.53280	0.48653	525.823	18.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			386.83280	0.38683	337.223	18.28	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			659.70280	0.65970	719.926	17.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			210.00280	0.21000	181.326	17.29	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.59040	8.59040	8.50080	8.50080		19.25	0.00	0	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			731.54460	0.73154	781.411	17.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			330.74460	0.33074	291.011	17.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			388.81990	0.38882	409.675	20.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			988.01990	0.98802	919.275	20.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			301.30630	0.30131	315.468	22.29	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,350.50630	1.35051	1,275.068	22.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			785.62350	0.78562	839.691	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			284.82350	0.28482	249.290	17.20	0.00	0	500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.68450	8.68450	8.59370	8.59370		19.34	13,895,200.00	1,600	1,150.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			609.53290	0.60953	637.684	19.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			765.83290	0.76583	703.184	19.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			606.31090	0.60631	634.221	19.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			772.61090	0.77261	709.721	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			612.77760	0.61278	641.174	19.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			759.07760	0.75908	696.674	19.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.77270	8.77270	8.68060	8.68060		19.70	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,113.65520	1.11366	1,167.738	17.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			433.05520	0.43306	395.038	17.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			730.88820	0.73089	761.062	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,050.28820	1.05029	988.362	20.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.19000	9.19000	9.09520	9.09520		21.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,653.45710	1.65346	1,714.837	18.82	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			558.25710	0.55826	524.837	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.61360	10.61360	10.52150	10.52150		23.93	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.38970	8.38970	8.30090	8.30090		18.61	83,897.00	10	860.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			23,965.54340	0.23966	26,775.921	19.08	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			42,875.54340	0.42876	36,805.921	19.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.48860	8.48860	8.39970	8.39970		19.11	42,443.00	5	13.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			38,219.77160	0.38220	41,135.085	19.47	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			57,249.77160	0.57250	51,275.085	19.47	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.59040	8.59040	8.50080	8.50080			42,952.00	5	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
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			18,920.00000	0.18920	9,960.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.68450	8.68450	8.59370	8.59370		19.76	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			61,277.75860	0.61278	63,938.328	19.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			75,907.75860	0.75908	69,488.328	19.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			60,953.29100	0.60953	63,603.270	19.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			76,583.29100	0.76583	70,153.270	19.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			60,631.08980	0.60631	63,270.292	19.47	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			77,261.08980	0.77261	70,820.292	19.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.13900	13.13900	13.05480	13.05480		14.83	134,425,109.00	10,231	63,599.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,725.30770	1.72531	1,806.710	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			20.50770	0.02051	17.710	17.26	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			979.38440	0.97938	1,048.106	14.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			74.58440	0.07458	59.106	14.30	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			263.08300	0.26308	273.888	15.78	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			658.28300	0.65828	584.888	15.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			174.59020	0.17459	180.754	17.02	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			969.79020	0.96979	891.754	17.02	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.29080	13.29080	13.20550	13.20550		16.16	0.00	0	1,630.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			553.61420	0.55361	563.628	16.32	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			718.11420	0.71811	642.828	16.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.44700	13.44700	13.35870	13.35870		17.77	0.00	0	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,060.82630	1.06083	1,094.033	24.57	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,232.12630	1.23213	1,177.033	24.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10470	0.10470	0.10470	0.10470		21.79	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			293.41040	0.00293	288.846	24.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			823.41040	0.00823	818.846	24.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10610	0.10610	0.10610	0.10610		22.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			509.26850	0.00509	503.309	22.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			899.26850	0.00899	893.309	22.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.58710	10.58710	10.54990	10.54990		14.34	3,599,614.00	340	29,876.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,117.80950	1.11781	1,152.529	14.26	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			17.90950	0.01791	15.429	14.26	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			842.62710	0.84263	872.324	13.57	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			42.72710	0.04273	35.224	13.57	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			714.78430	0.71478	741.476	13.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			64.88430	0.06488	54.376	13.43	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			495.67130	0.49567	511.962	13.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			145.77130	0.14577	124.862	13.58	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			134.52340	0.13452	131.677	16.77	0.00	0	21,300.00

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	11.20	Put			784.62340	0.78462	744.577	16.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			126.88280	0.12688	123.910	16.99	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			826.98280	0.82698	786.810	16.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.72330	10.72330	10.68500	10.68500		15.41	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			418.87470	0.41887	424.182	15.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			553.87470	0.55387	520.882	15.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			335.32380	0.33532	337.515	16.67	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			750.32380	0.75032	714.215	16.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			649.29780	0.64930	665.464	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			264.29780	0.26430	242.165	14.44	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			596.59240	0.59659	610.324	14.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			311.59240	0.31159	287.024	14.69	0.00	0	750.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.86640	10.86640	10.82600	10.82600		15.57	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			539.48880	0.53949	543.992	15.88	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			683.48880	0.68349	647.592	15.88	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.14380	11.14380	11.09500	11.09500		15.92	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			841.74760	0.84175	838.501	16.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			946.74760	0.94675	894.701	16.01	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			444.71900	444.71900	446.54000	446.54000			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			451.03500	451.03500	452.91700	452.91700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			401.88500	401.88500	403.78300	403.78300			0.00	0	1,005.00
ALBI	On	01/11/2012	Index Future			407.59300	407.59300	409.55000	409.55000			0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry				8.29200	8.29200	8.20370	8.20370		17.92	0.00	0	2,360.00
ANY DA'On	28/06/2012	Any day expiry	7.40	Call				804.00000	0.80400	892.000	26.30	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	7.40	Put				0.00000	0.00000	0.000	26.30	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	8.25	Call				70.00000	0.07000	106.000	18.19	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	8.25	Put				116.00000	0.11600	64.000	18.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.43540	8.43540	8.38810	8.38810		15.23	5,061,240.00	600	5,962.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call			243.93830	0.24394	259.170	15.23	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			275.83830	0.27584	243.770	15.23	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.47620	8.47620	8.42810	8.42810		15.56	0.00	0	11,786.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			357.27410	0.35727	371.789	15.51	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			389.17410	0.38917	355.589	15.51	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.51910	8.51910	8.46970	8.46970		15.59	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			446.43180	0.44643	460.131	15.61	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			486.73180	0.48673	451.031	15.61	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.73220	9.73220	9.68540	9.68540		17.46	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.18860	8.18860	8.12090	8.12090		13.45	81,886.00	10	13.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			159.17920	0.15918	183.610	13.77	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			308.27920	0.30828	265.010	13.77	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.27100	8.27100	8.20290	8.20290		14.03	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			266.54620	0.26655	292.456	14.36	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			413.64620	0.41365	371.456	14.36	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.11870	0.11870	0.11690	0.11690			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05440	0.05440	0.04990	0.04990			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.14560	0.14560	0.14610	0.14610			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.03180	0.03180	0.02730	0.02730			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.20030	0.20030	0.21410	0.21410			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.07170	0.07170	0.06550	0.06550			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.82520	8.82520	8.79800	8.79800		15.30	7,166,062.40	812	17,705.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			243.83310	0.24383	230.914	15.62	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			355.83310	0.35583	315.714	15.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future			8.95210	8.95210	8.92600	8.92600		16.83	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			404.90640	0.40491	385.668	17.19	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			518.90640	0.51891	473.568	17.19	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.29330	8.29330	8.20500	8.20500		18.17	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			805.00000	0.80500	893.000	26.50	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	26.50	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			487.00000	0.48700	575.000	22.31	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			2.00000	0.00200	2.000	22.31	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.25	Call			77.00000	0.07700	113.000	18.32	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.25	Put			122.00000	0.12200	70.000	18.32	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.51	Call			21.00000	0.02100	28.000	20.43	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.51	Put			326.00000	0.32600	245.000	20.43	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry			8.33280	8.33280	8.24420	8.24420		18.31	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Call			200.00000	0.20000	241.000	17.94	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Put			206.00000	0.20600	158.000	17.94	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.51	Call			117.00000	0.11700	138.000	19.36	0.00	0	4,800.00
DAUS On	31/07/2012	Any day expiry	8.51	Put			383.00000	0.38300	315.000	19.36	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Call			849.00000	0.84900	937.000	18.00	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Put			5.00000	0.00500	4.000	18.00	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Call			551.00000	0.55100	631.000	16.98	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Put			27.00000	0.02700	18.000	16.98	0.00	0	4,800.00
DAUS On	31/08/2012	Any day expiry			8.36980	8.36980	8.28100	8.28100		18.37	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Call			618.00000	0.61800	693.000	17.01	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Put			57.00000	0.05700	43.000	17.01	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry	8.25	Call			287.00000	0.28700	328.000	18.02	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	8.25	Put			256.00000	0.25600	208.000	18.02	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	8.51	Call			196.00000	0.19600	221.000	19.25	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry	8.51	Put			425.00000	0.42500	361.000	19.25	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Call			899.00000	0.89900	985.000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.40	Put			18.00000	0.01800	15.000	17.65	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.40240	8.40240	8.31360	8.31360		18.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			258.00000	0.25800	287.000	19.23	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			454.00000	0.45400	395.000	19.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			945.00000	0.94500	1,030.000	17.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			31.00000	0.03100	28.000	17.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			674.00000	0.67400	747.000	17.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			80.00000	0.08000	65.000	17.05	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			353.00000	0.35300	395.000	18.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			289.00000	0.28900	243.000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.43930	8.43930	8.35050	8.35050		18.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			423.00000	0.42300	465.000	18.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			323.00000	0.32300	276.000	18.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			326.00000	0.32600	356.000	19.19	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			486.00000	0.48600	427.000	19.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			999.00000	0.99900	1,081.000	17.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			49.00000	0.04900	42.000	17.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			737.00000	0.73700	807.000	17.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			107.00000	0.10700	88.000	17.06	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.47290	8.47290	8.38400	8.38400		18.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			383.00000	0.38300	414.000	19.16	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			509.00000	0.50900	451.000	19.16	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			790.00000	0.79000	860.000	17.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			126.00000	0.12600	107.000	17.08	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.50310	8.50310	8.41410	8.41410		19.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			835.00000	0.83500	904.000	16.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			141.00000	0.14100	121.000	16.96	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			430.00000	0.43000	462.000	19.08	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			526.00000	0.52600	469.000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.27300	86.64330	9.17200	87.45801			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.36500	84.09762	9.26100	84.92286			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			402.83100	402.83100	404.65000	404.65000			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			64,200.00000	6.42000	46,010.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			408.55300	408.55300	410.42900	410.42900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			64,690.00000	6.46900	45,930.000		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			175.08800	175.08800	175.06100	175.06100			1,750,880.00	1	593.00
IGOV	On	01/11/2012	Index Future			177.57500	177.57500	177.56100	177.56100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.56000	94.44000	5.48000	94.52000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future				5.45000	94.55000	5.44000	94.56000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.36000	94.64000	5.41000	94.59000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.26000	94.74000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.25000	94.75000	5.26000	94.74000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.22000	94.78000	5.22000	94.78000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.23000	94.77000	5.24000	94.76000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.32000	94.68000	5.32000	94.68000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.45000	94.55000	5.46000	94.54000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.63000	94.37000	5.64000	94.36000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.82000	94.18000	5.82000	94.18000			0.00	0	0.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.99000	94.01000	5.82000	5.82000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.63720	6.63720	6.57470	6.57470		12.51	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				154.63190	0.15463	187.184	12.54	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				169.93190	0.16993	139.984	12.54	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.69100	6.69100	6.62790	6.62790		14.63	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				268.37750	0.26838	300.678	14.59	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				270.47750	0.27048	239.678	14.59	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.04700	126.12265	5.97500	126.34981		2.38	94,591,987.50	750	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				749.34000	0.74934	593.970	2.42	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.15	Put				198.15000	0.19815	269.940	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				1,249.58000	1.24958	1,055.070	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				72.38000	0.07238	105.030	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,821.23000	1.82123	1,605.990	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				22.14000	0.02214	34.060	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				3,031.81000	3.03181	2,805.500	2.63	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				1.23000	0.00123	2.080	2.63	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				6.08000	121.10866	5.99700	121.34924		2.64	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.24	Call			1,186.92000	1.18692	1,035.070	2.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			484.32000	0.48432	573.050	2.69	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.11500	122.99677	6.01100	123.26925		2.58	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,419.65000	1.41965	1,256.430	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			716.53000	0.71653	825.790	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.06400	121.83868	7.98400	122.61224		11.05	30,459,670.00	250	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			667.61000	0.66761	479.640	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			3,873.76000	3.87376	4,459.350	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			772.41000	0.77241	562.400	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,576.29000	3.57629	4,139.840	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			950.76000	0.95076	705.690	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,154.66000	3.15466	3,683.150	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			9,371.48000	9.37148	8,617.020	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			49.17000	0.04917	68.270	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,526.22000	6.52622	5,821.120	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			205.37000	0.20537	273.830	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			7,269.97000	7.26997	6,546.440	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			143.43000	0.14343	193.460	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			7,353.21000	7.35321	6,627.910	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			137.65000	0.13765	185.910	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,932.60000	1.93260	1,533.940	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,777.33000	1.77733	2,152.230	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,413.65000	3.41365	2,864.120	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			868.52000	0.86852	1,092.550	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,756.39000	3.75639	3,181.080	11.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Put			741.38000	0.74138	939.630	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.13700	123.56516	8.05200	124.37157		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,763.25000	2.76325	2,423.720	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,003.91000	5.00391	5,470.790	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,305.50000	8.30550	7,674.820	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,290.19000	1.29019	1,465.920	13.07	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.21500	120.20463	8.12500	121.04110		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,801.58000	6.80158	6,283.790	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,639.73000	3.63973	3,958.410	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.97033	219.97033	219.93014	219.93014			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			280.14000	0.28014	320.330		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			256.68315	256.68315	256.61716	256.61716			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			467.16000	0.46716	533.150		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.02600	109.34207	4.77800	109.92066		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			998.44000	0.99844	500.430	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			16.23000	0.01623	96.810	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.93300	110.89410	4.64800	111.49199		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			1,091.53000	1.09153	658.510	1.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Put			124.46000	0.12446	289.330	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.78900	108.21268	4.44700	108.84290		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			1,195.68000	1.19568	767.130	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			215.60000	0.21560	417.270	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n		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			189.29044	189.29044	189.23983	189.23983			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			799.83000	0.79983	850.440		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.65700	110.04046	6.57600	110.40136		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			752.62000	0.75262	569.000	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			645.53000	0.64553	822.810	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,473.98000	1.47398	1,205.750	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			259.16000	0.25916	351.830	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,592.32000	2.59232	2,262.010	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			66.71000	0.06671	97.300	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,249.59000	4.24959	3,892.820	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			7.05000	0.00705	11.180	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.71500	107.44363	6.62600	107.82209		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,983.39000	1.98339	1,750.770	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			949.74000	0.94974	1,095.580	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.78000	109.12027	6.67900	109.52734		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,387.78000	2.38778	2,147.070	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,339.75000	1.33975	1,506.110	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R10n		15/09/2017	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	On	02/08/2012	Bond Future			6.98500	106.16301	6.91500	106.53018		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,627.59000	1.62759	1,366.520	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			401.17000	0.40117	507.270	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.04900	107.66732	6.97300	108.05164		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,462.95000	2.46295	2,225.290	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,220.22000	1.22022	1,366.880	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.11800	105.31384	7.03200	105.73129		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,008.36000	3.00836	2,760.700	6.98	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,762.13000	1.76213	1,931.920	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/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			5.13300	103.70373	5.00200	103.88739		0.96	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			310.98000	0.31098	183.770	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			47.55000	0.04755	104.000	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.99200	105.17604	4.82500	105.37126		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			407.16000	0.40716	288.480	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			144.26000	0.14426	220.800	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.72500	103.05124	4.48400	103.27113		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			469.20000	0.46920	343.190	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			217.43000	0.21743	311.310	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			7.28300	100.25912	7.22200	100.60509		7.19	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,015.31000	2.01531	1,755.330	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			394.80000	0.39480	480.790	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.34900	101.68511	7.28500	102.03738		8.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,893.45000	2.89345	2,666.840	8.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Put			1,282.40000	1.28240	1,408.060	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.42300	99.62872	7.35100	100.01184		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,502.11000	3.50211	3,266.700	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,870.66000	1.87066	2,018.370	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.40100	98.26222	7.32600	98.72431		8.07	0.00	0	16,082.00
R208	On	02/08/2012	Bond Future	7.20	Call			729.36000	0.72936	552.420	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,511.96000	1.51196	1,797.110	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,701.46000	1.70146	1,399.810	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			633.65000	0.63365	794.090	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,088.08000	3.08808	2,693.980	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			213.75000	0.21375	281.740	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,532.03000	5.53203	5,081.240	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			27.73000	0.02773	39.030	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.46700	96.26173	7.38700	96.74218		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,260.78000	3.26078	2,951.810	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,397.99000	1.39799	1,569.470	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.53900	97.76039	7.45100	98.27423		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,970.65000	3.97065	3,654.320	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,067.06000	2.06706	2,264.570	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.66200	78.09213	8.56200	78.90491		15.50	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,428.84000	3.42884	2,825.580	15.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			658.15000	0.65815	867.670	15.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.73100	76.05586	8.62700	76.89013		18.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,020.47000	5.02047	4,479.390	18.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,170.14000	2.17014	2,463.330	18.69	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.80500	77.24228	8.69600	78.10463		18.72	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,185.44000	6.18544	5,648.850	19.04	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,365.12000	3.36512	3,690.880	19.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.51367	143.51367	143.47565	143.47565			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			815.65000	0.81565	853.670		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.57767	120.57767	120.55085	120.55085			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			190.85000	0.19085	217.670		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.63610	117.63610	117.70511	117.70511			0.00	0	2,989.00
R212	On	02/08/2012	Bond Future	117.39	Call			315.11000	0.31511	246.100		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			8.48300	89.29460	8.40200	89.97192		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,429.46000	3.42946	2,920.740	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			654.02000	0.65402	822.620	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.55400	87.02935	8.47100	87.71342		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,991.92000	4.99192	4,549.380	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,247.58000	2.24758	2,489.110	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.63300	88.38500	8.54400	89.10691		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,241.52000	6.24152	5,791.680	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,406.69000	3.40669	3,678.760	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.71600	79.61871	8.62100	80.42541			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			2,734.65000	2.73465	1,927.950		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.31470	1.31470	1.30200	1.30200		17.99	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			368.21060	0.03682	411.520	18.70	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			648.21060	0.06482	564.520	18.70	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32860	1.32860	1.31600	1.31600		19.30	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			603.70420	0.06037	650.217	19.11	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			843.70420	0.08437	764.217	19.11	0.00	0	0.00
Total for Derivatives :												605,202,610.17	52,129	1,510,671.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.18027	100.00000	10.15560			0.00	0	0.00
------	----	------------	-----------	--	--	-----------	----------	-----------	----------	--	--	------	---	------

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	19.57878	100.00000	19.53568			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.58039	5.00000	126.56340			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	88.18721	100.00000	87.98354			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.75813	100.00000	19.71464			900,000,000.00	9,000	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.24552	100.00000	34.17013			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.26578	100.00000	10.24091			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.33152	100.00000	13.30217			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.63591	100.00000	37.54475			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.19415	100.00000	27.12467			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.51938	100.00000	16.47936			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.78957	100.00000	26.72467			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.35092	100.00000	10.32586			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.76638	100.00000	7.74756			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.60599	100.00000	7.58757			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.71706	100.00000	7.69837			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
ABL10A	On	15/03/2015			100.00000	24.17934	100.00000	24.12611			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	17.03216	100.00000	16.99090			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.05838	100.00000	26.00101		1,800,000,000.00		18,000	18,000.00
ABL11B	On	29/09/2014			100.00000	25.33121	100.00000	25.26985			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.58854	100.00000	16.54835			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.25269	100.00000	12.22268			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	68.01717	100.00000	67.86582			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	48.23116	100.00000	48.12499		700,000,000.00		7,000	4,100,000.00
ABL8B	On	19/09/2013			100.00000	39.21005	100.00000	39.11507			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	60.89246	100.00000	60.74495			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	79.42029	100.00000	79.30535			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	34.51980	100.00000	34.43162			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	18.91685	100.00000	18.86854			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.18283	8.00000	90.13158			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	91.60785	100.00000	91.38386			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	25.56044	100.00000	25.50356			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On	13/07/2016			100.00000	16.62277	100.00000	16.58206			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	99.87486	9.58000	99.84889			5,748,000,000.00	600,000	300,000.00
ABLS4	On	29/03/2019			100.00000	10.29651	100.00000	10.27157			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.03059	100.00000	5.01769			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	17.10454	100.00000	17.06064			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.43054	100.00000	4.41916			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	137.48138	100.00000	137.06526			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	82.87474	100.00000	82.66304			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.77737	100.00000	4.76511			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.07191	100.00000	2.06799			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.07191	100.00000	2.06799			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.44233	6.82500	100.42386			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	97.33334	100.00000	99.08067			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	6.11100	100.00000	6.09851			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	11.31223	100.00000	11.29053			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	9.60090	100.00000	12.43998			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.40520	100.00000	10.38513			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.34088	100.00000	20.29768			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.49873	100.00000	9.48051			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.99333	100.00000	8.97604			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.35130	100.00000	18.31590			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.56034	100.00000	17.52637			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.99973	100.00000	1.99341			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.94979	100.00000	1.94363			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.89334	100.00000	16.86067			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.09557	100.00000	21.06243			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.41474	100.00000	14.36444			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.34700	100.00000	15.31731			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.72303	100.00000	14.69454			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.44141	100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.21059	100.00000	13.18151			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.49794	100.00000	18.45722			2,000,000,000.00	20,000	6,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	8.81474	100.00000	8.79524			200,000,000,000.00	2,000,000	5,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.14087	100.00000	11.11634			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.12347	100.00000	16.08798			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.73069	100.00000	27.65952			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.00490	4.00000	116.95082			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			40,000,000,000.00	400,000	200,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.30290	100.00000	6.28664			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.17994	100.00000	4.16916			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.85665	100.00000	42.75283			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	55.36711	100.00000	55.23298			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.66421	100.00000	55.52936			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	16.26831	100.00000	16.15162			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.07719	100.00000	40.97768			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.69026	100.00000	64.53182			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.07719	100.00000	40.97768			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	61.81350	100.00000	61.66375			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	56.02560	100.00000	55.90228			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.72414	13.50000	103.68732			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.91195	100.00000	15.87339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond			100.00000	16.17038	100.00000	16.13121			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	19.84021	100.00000	19.79215			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	96.39839	100.00000	96.14800			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	38.06451	100.00000	37.97230			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	38.02359	100.00000	37.93147			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.65350	100.00000	15.61559			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.24959	100.00000	1.24722			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	62.83661	100.00000	62.68271			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	62.83661	100.00000	62.68271			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.30336	100.00000	29.23237			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.49689	100.00000	31.41975			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	93.15856	100.00000	92.92797			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	38.56933	100.00000	38.47589			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.41218	100.00000	13.37969			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.20805	100.00000	14.17363			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015	Spot Bond			100.00000	13.05740	100.00000	13.02576			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.29712	100.00000	13.26490			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.40259	100.00000	13.37012			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.91292	100.00000	12.88418			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.91292	100.00000	12.88418			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.98164	100.00000	12.95275			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.86562	100.00000	12.83445			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.98164	100.00000	12.95275			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.84419	100.00000	12.81561			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.43202	100.00000	20.39336			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.17194	100.00000	20.12307			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.47577	100.00000	82.29451			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.26234	100.00000	38.16965			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.58524	100.00000	11.54017			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.26234	100.00000	38.16965			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.47577	100.00000	82.29451			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.36885	100.00000	8.34858			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.36177	100.00000	8.34151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On	20/12/2025	Spot Bond			100.00000	8.37162	100.00000	8.35133			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.16869	100.00000	8.14890			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.92126	100.00000	37.82940			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.57614	100.00000	8.55537			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	64.66152	100.00000	64.50315			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	45.10519	100.00000	44.99473			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	64.67308	100.00000	64.51468			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.28790	100.00000	10.26298			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.89204	100.00000	26.82689			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.47231	100.00000	37.38892			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.63723	100.00000	30.56301			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	89.76215	100.00000	89.54637			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.10774	100.00000	9.08543			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.11935	100.00000	9.09702			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.29554	100.00000	24.23604			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.42779	100.00000	3.42020			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.19485	100.00000	4.18562			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016	Spot Bond			100.00000	5.31063	100.00000	5.30058			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.56656	100.00000	3.55870			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.70301	100.00000	3.69486			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.93863	100.00000	7.91940			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.29554	100.00000	24.23604			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.46986	100.00000	14.43481			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.25100	100.00000	20.20194			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.19829	100.00000	20.14936			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.80676	100.00000	7.78785			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.79662	100.00000	7.77773			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.60765	100.00000	1.60407			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	82.63789	100.00000	82.45626			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.60765	100.00000	1.60407			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.25100	100.00000	20.20194			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.36807	100.00000	10.34295		409,454,000,000.00	4,094,540	1,106,180.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016	Spot Bond			100.00000	9.72340	100.00000	9.69984			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.96906	100.00000	7.94976			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.90097	100.00000	34.81643			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	27.56160	100.00000	27.50703			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.30242	100.00000	27.24837			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.79006	100.00000	9.77069			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.61810	100.00000	23.56089			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.65666	100.00000	15.62567			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.48289	100.00000	15.45224			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.82022	100.00000	15.78890			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.76817	100.00000	9.74883			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.38506	100.00000	9.36648			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.68733	100.00000	15.65627			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.79977	100.00000	15.76850			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.34799	100.00000	10.33183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	12.28894	100.00000	12.26461			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.73845	100.00000	15.70729			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.97690	100.00000	28.90670			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.31292	100.00000	19.26614			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.62741	100.00000	26.56291			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27724	100.00000	0.27680			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.08256	100.00000	9.06055			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.66044	1.75000	101.62121			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.20836	100.00000	15.17152			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.22691	100.00000	15.19002			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24533	100.00000	0.24474			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24533	100.00000	0.24474			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	71.17500	100.00000	71.04246			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	71.15457	100.00000	71.02207			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	59.12231	100.00000	58.99146			0.00	0	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	2.47521	100.00000	2.46921			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.64641	100.00000	14.61093			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.64641	100.00000	14.61093			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.64641	100.00000	14.61093			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	11.15910	100.00000	11.13453			0.00	0	7,400,000.00
AIR02	On	30/04/2023			100.00000	13.26568	100.00000	13.23632			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	24.16496	100.00000	24.10577			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	18.23084	100.00000	18.19071		300,000,000.00	3,000	14,200,000.00	
AIR03U	On	26/10/2014			100.00000	25.41984	100.00000	25.35759			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.26731	100.00000	13.23795			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.35802	100.00000	5.34427			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	32.21282	100.00000	32.14113			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.66449	100.00000	9.64081			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.41788	100.00000	12.39039			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	10.81751	100.00000	10.78337			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.51342	100.00000	9.48339			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	20.32950	100.00000	20.28450			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	9.10368	100.00000	9.08138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	38.69122	100.00000	38.59748			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.51687	100.00000	44.41889			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.62532	100.00000	22.56992			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.04898	100.00000	24.99355			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.25684	100.00000	13.22751			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.32502	100.00000	30.25156			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.23606	100.00000	16.19629			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.59659	100.00000	46.48247			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.39162	100.00000	17.34903			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.36396	100.00000	17.32143			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.25869	100.00000	14.22376			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	15.10950	100.00000	15.07249			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.30961	100.00000	12.27947			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.36635	100.00000	14.33117			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.36635	100.00000	14.33117			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.36635	100.00000	14.33117			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.77343	100.00000	14.73724			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.78165	100.00000	15.74300			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.39162	100.00000	17.34903			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.88336	100.00000	13.84936			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.91299	8.00000	99.89125			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.78386	100.00000	1.77949			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.78386	100.00000	1.77949			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.61346	100.00000	16.57277			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.07035	100.00000	62.84005			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.77213	100.00000	6.74740			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.07612	100.00000	19.02941			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.78386	100.00000	1.77949			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.78346	100.00000	1.77900			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.37777	100.00000	4.36948			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.50758	100.00000	18.46225			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.84397	100.00000	16.80272			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.39751	100.00000	10.37205			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.39862	100.00000	10.37343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.57109	100.00000	12.54031			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.89263	100.00000	10.86596			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	27.94930	100.00000	27.88159			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	19.46950	100.00000	19.42234			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	83.33333	100.00000	83.14351		200,000,000,000.00	2,000,000	1,000,000.00	
BD0202	On 31/12/2018	Spot Bond				100.00000	3.38849	100.00000	3.38095			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.15589	100.00000	8.14042			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.10698	100.00000	9.08970			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.46155	100.00000	9.44062			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	31.31231	100.00000	31.23646			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	46.87171	100.00000	46.75692			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	29.55430	100.00000	29.48270			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	28.58441	100.00000	28.51516			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	47.97655	100.00000	47.85904			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	42.72542	100.00000	42.62191			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	67.93889	100.00000	67.77250			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	7.93648	100.00000	7.91724			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	19.93914	100.00000	19.89084			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	98.74520	100.00000	98.49136			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.69177	100.00000	10.66559			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.74923	100.00000	10.72290			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.92161	100.00000	10.89486			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.49621	100.00000	11.46805			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.07081	100.00000	12.04124			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.67969	100.00000	13.64619			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.30766	100.00000	8.28754			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	8.86440	100.00000	8.84292			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.01623	100.00000	8.99439			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.46412	8.00000	105.44076			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.47174	100.00000	9.44879			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.28153	100.00000	10.25662			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.48012	100.00000	1.47653			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.48012	100.00000	1.47653			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.14235	100.00000	30.07527			2,100,000,000.00	21,000	3,550,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.63708	100.00000	100.37500			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.00044	100.00000	97.74522			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	24.41472	1,000.00000	24.25249			3,000,000,000,000.00	3,000,000	1,500,000.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.31558	100.00000	12.28575			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.90212	100.00000	6.88539			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.82967	100.00000	7.81070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.33620	100.00000	12.30632			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.67652	100.00000	12.64581			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.29527	100.00000	13.26306			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.87339	100.00000	15.83494			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.81362	100.00000	14.77773			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.11534	100.00000	55.97939			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	44.86115	100.00000	44.75128			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	71.15947	100.00000	71.02521			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.53357	100.00000	37.41639			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.35852	100.00000	7.34049			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	92.97111	100.00000	92.74212			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.60803	100.00000	27.54726			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.43914	100.00000	18.39855			700,000,000.00	7,000	7,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.79056	100.00000	13.75678			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.68649	100.00000	30.61215			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.67792	100.00000	15.64342			1,700,000,000.00	17,000	11,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.50844	8.00000	61.49533			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27696	100.00000	0.27629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	59.59329	8.00000	59.58045			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.18409	100.00000	21.11794			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.99855	100.00000	11.97213			1,900,000,000.00	19,000	4,650,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.66560	100.00000	12.63757			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.98635	100.00000	11.95982			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.00646	100.00000	13.97562			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.45678	100.00000	13.42418			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.97215	12.05000	103.94990			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	62.75687	100.00000	62.60483			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.55018	100.00000	29.47781			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.73726	100.00000	23.67912			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.03828	100.00000	87.82816			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.22957	100.00000	9.20075			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.31973	100.00000	82.13881			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	57.52103	100.00000	57.38169			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.19320	100.00000	31.11763			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.68896	100.00000	55.55405			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111 On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	55.68896	100.00000	55.55405			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	55.68896	100.00000	55.55405			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	41.04139	100.00000	40.94197			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	55.71372	100.00000	55.57875			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	55.46614	100.00000	55.33178			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	55.26809	100.00000	55.13419			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.62887	100.00000	59.48441			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	96.95411	100.00000	96.70294			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.46806	100.00000	19.42090			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	44.88156	100.00000	44.77165			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	96.96992	100.00000	96.71870			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.32334	100.00000	19.27652			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.09180	100.00000	37.99952			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.85304	100.00000	37.76134			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.08831	100.00000	20.03965			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135 On	22/08/2013	Spot Bond			100.00000	41.17867	100.00000	41.07891			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.93714	100.00000	40.83797			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.68586	100.00000	41.58488			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.76324	100.00000	55.62815			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.58993	100.00000	55.45526			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.33057	100.00000	38.23770			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.14679	100.00000	49.03861			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.48183	13.64000	102.44489			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.62727	100.00000	45.52684			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.03366	100.00000	42.92941			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.58808	100.00000	87.38391			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	28.97690	100.00000	28.90670			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.45615	100.00000	39.36057			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.45615	100.00000	39.36057			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	64.86060	100.00000	64.70176			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.80816	100.00000	17.76502			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	89.61274	100.00000	89.39886			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.15808	100.00000	13.12620			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163 On	20/09/2015	Spot Bond			100.00000	12.97589	100.00000	12.94445			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.71899	100.00000	35.63245			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.05740	100.00000	13.02576			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.72352	100.00000	35.63698			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.33014	100.00000	87.12658			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.82082	100.00000	65.65962			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.06323	100.00000	65.90143			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.90637	100.00000	65.74496			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.90637	100.00000	65.74496			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.22419	100.00000	33.14282			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.66747	100.00000	10.64163			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66690	100.00000	66.66690			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66690	100.00000	66.66690			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On	15/06/2016	Spot Bond			100.00000	13.12129	100.00000	13.08951			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.05816	100.00000	10.03578			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.12129	100.00000	13.08951			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.57441	100.00000	11.30305			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.14116	100.00000	33.06087			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.58999	100.00000	34.50619			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	91.48140	100.00000	91.26307			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.93816	2.76000	100.93056			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.73761	100.00000	12.70674			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.00519	2.76000	105.95970			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.63421	8.25000	102.61178			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.60213	100.00000	34.51832			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.12129	100.00000	13.08951			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.12129	100.00000	13.08951			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.34888	100.00000	4.33777			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.51054	2.40000	110.46425			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.33358	100.00000	13.30128			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205 On	24/03/2013	Spot Bond			100.00000	55.26407	100.00000	55.13020			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	55.56518	100.00000	55.43057			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.27325	100.00000	56.13692			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.41802	100.00000	40.32010			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.13172	100.00000	16.09222			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.13172	100.00000	16.09222			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.60855	8.52000	101.58539			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.61133	100.00000	23.55922			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.42118	100.00000	23.36382			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.56137	8.64500	101.53789			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.56137	8.64500	101.53789			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.19632	100.00000	34.11347			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.81962	100.00000	35.73284			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.47980	100.00000	11.45439			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.21930	100.00000	10.19454			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.07225	100.00000	11.04543			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228 On	14/06/2013	Spot Bond			100.00000	55.91499	100.00000	55.77953			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	55.93508	100.00000	55.79958			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.65976	100.00000	17.61652			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.65976	100.00000	17.61652			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.76675	100.00000	36.69396			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	58.50666	100.00000	58.36492			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.49037	100.00000	60.34222			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.49037	100.00000	60.34222			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.72401	100.00000	14.69485			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	56.69066	100.00000	56.55332			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.27717	100.00000	10.25681			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.13602	9.35000	103.11013			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.13602	9.35000	103.11013			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.28320	100.00000	9.26071			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246 On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.29485	100.00000	15.25779			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.08005	100.00000	17.03370			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	102.38408	9.65000	102.35786			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.78444	100.00000	28.71472			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	63.73151	100.00000	63.53035			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	26.83033	100.00000	26.76534			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	26.83033	100.00000	26.76534			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	1.84415	100.00000	1.83839			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.61261	100.00000	10.58690			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.11267	100.00000	12.08332			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.91255	100.00000	8.89095			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.86254	100.00000	8.84108			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.91255	100.00000	8.89095			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	1.72155	100.00000	1.71617			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.54831	100.00000	12.50913			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	1.70547	100.00000	1.70015			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	8.89255	100.00000	8.87101			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	18.12999	100.00000	18.08607			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.64465	100.00000	10.61141			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.40046	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	20.66153	100.00000	20.61555			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.66153	100.00000	20.61555			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	55.86691	100.00000	55.74327			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	56.77023	100.00000	56.63270			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	56.74469	100.00000	56.60721			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	88.70117	100.00000	88.47460			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	84.16922	100.00000	83.95320			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	56.73190	100.00000	56.59447			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	58.71167	100.00000	58.58244			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.51997	100.00000	62.36685			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.51997	100.00000	62.36685			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.56023	100.00000	8.53927			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.74737	100.00000	55.62398			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.75997	100.00000	55.63656			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	56.74469	100.00000	56.60721			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	56.74469	100.00000	56.60721			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.63619	100.00000	13.60315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.84614	100.00000	57.71812			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.46155	100.00000	9.44062			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00171	100.00000	0.00170			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00190	100.00000	0.00190			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	82.58226	100.00000	82.39956			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	82.62003	100.00000	82.43724			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	82.60385	100.00000	82.42109			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	114.11974	100.00000	113.82696			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	82.63891	100.00000	82.45608			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.03464	100.00000	10.01565			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.03464	100.00000	10.01565			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.04665	100.00000	12.01714			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.04665	100.00000	12.01714			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.31848	100.00000	10.29348			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.77298	100.00000	9.74930			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.11255	100.00000	9.09048			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On	10/07/2012			100.00000	100.13423	100.00000	99.87072			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.21256	100.00000	9.19024			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	17.80765	100.00000	17.76846			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	57.04493	100.00000	56.91867			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	10.16343	100.00000	10.14093			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	12.79860	100.00000	12.77027			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	16.65028	100.00000	16.61342			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	13.36474	100.00000	13.33533			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	71.58891	100.00000	71.45309			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.03539	5.86800	102.01944			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.54255	7.17500	100.52312			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.54617	100.00000	1.54243			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	59.85658	100.00000	59.72374			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	93.76814	100.00000	93.53488			0.00	0	0.00
DENG30	On	01/08/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31On	02/04/2013	Spot Bond			100.00000	57.43019	100.00000	57.30274			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11827			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33334			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond			100.00000	98.53084	100.00000	98.27291			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	98.64499	100.00000	100.98049			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	48.17375	100.00000	48.06655			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	18.76846	100.00000	18.72693		184,584,700,000.00		1,845,847	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	13.09714	100.00000	13.06799		144,217,800,000.00		1,442,178	77,913,544.00
DV23 On	27/02/2023	Spot Bond			100.00000	13.08056	100.00000	13.05144		152,375,800,000.00		1,523,758	130,912,918.00
DVF12 On	13/10/2012	Spot Bond			100.00000	97.13354	100.00000	96.87927			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	18.81087	100.00000	18.76901			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	15.39793	100.00000	15.36022			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond			100.00000	94.27832	100.00000	94.04320			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	13.25675	100.00000	13.22273			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond			2.55000	101.84469	2.55000	101.80161			0.00	0	25,000,000.00
EMM01 On	28/07/2020	Spot Bond			100.00000	14.87687	100.00000	14.84376			0.00	0	0.00
EMM02 On	11/03/2021	Spot Bond			100.00000	13.64697	100.00000	13.61693			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	116.94183	8.00000	116.91690			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.28738	100.00000	13.25520			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	100.55555	100.00000	100.28740			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	97.68253	100.00000	97.42947			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	84.67342	100.00000	84.48314			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	84.66315	100.00000	84.47289			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.68634	100.00000	23.62583			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.72552	100.00000	26.66605			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.61836	100.00000	15.58052			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.87720	100.00000	1.87128			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.30572	100.00000	89.09359			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.51651	100.00000	22.46197			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.56857	100.00000	89.35582			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.89642	100.00000	21.84338			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	89.67810	100.00000	89.46508			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.65961	100.00000	22.60472			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	41.03288	100.00000	40.93347			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.37172	100.00000	21.31995			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.45092	100.00000	13.41833			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	41.05510	100.00000	40.95564			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.09164	100.00000	17.05402			1,700,000,000.00	17,000	5,017,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.66910	9.25000	101.64397			3,464,226,750,000.00	374,511,000	525,114,121.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.18687	10.00000	104.15894			0.00	0	264,216,980.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.80430	7.85000	101.78289			4,855,876,550.00	618,583	44,466,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.08216	7.50000	102.06174			630,000,000.00	84,000	705,435,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	83.89093	100.00000	83.70409			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.68866	100.00000	11.66034			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.37443	100.00000	11.34687			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	41.73489	100.00000	41.63379			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	41.92099	100.00000	41.81944			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.95046	8.37500	100.92772			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	42.85152	100.00000	42.74771			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	26.33005	100.00000	26.27209			1,000,000,000.00	10,000	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.07008	100.00000	9.05000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	91.59976	100.00000	91.37579			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	84.93796	100.00000	84.74535			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.97652	100.00000	9.95235			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.95308	100.00000	7.93382			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.67779	100.00000	1.67368			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.59088	100.00000	12.56302			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.05444	100.00000	8.98221			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	34.53517	100.00000	34.44611			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.53129	100.00000	51.41662			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.23548	100.00000	4.22456			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.15302	100.00000	3.14604			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.59834	100.00000	3.59038			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29015	100.00000	0.28961			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01930	100.00000	0.01927			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			100.00000	0.01779	100.00000	0.01776			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	29.54669	100.00000	29.48129			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	63.31480	100.00000	63.15973			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	32.87914	100.00000	32.81405			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	28.67873	100.00000	28.62195			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04289	100.00000	0.04279			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.56261	100.00000	10.53702			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	58.88878	100.00000	58.74612			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.54738	100.00000	13.51457			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	89.12083	100.00000	88.90915			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.26256	100.00000	9.24012			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.08259	100.00000	10.05816			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.29764	100.00000	29.22667			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.28889	100.00000	1.28437			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On	20/06/2017			100.00000	1.31095	100.00000	1.30582			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.39874	100.00000	13.36629			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	30.03223	100.00000	29.96576			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.11788	100.00000	24.05882			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.55323	100.00000	16.51313			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.63272	100.00000	13.59970			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	44.66842	100.00000	44.55902			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.11080	6.90500	100.09231			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.14719	100.00000	9.12503			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	45.07013	100.00000	44.95975			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	27.01231	100.00000	26.94688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.06591	100.00000	1.06330			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.36598	5.87500	102.34969			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.77471	100.00000	10.74861			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	10.86397	100.00000	10.83765			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.28352	100.00000	6.26954			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.24253	100.00000	21.20234			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.75644	100.00000	5.74362			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.91903	100.00000	6.90364			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	82.60654	100.00000	82.42378			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.79280	100.00000	10.77238			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.75339	100.00000	82.57152			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.06591	100.00000	1.06330			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.96519	100.00000	15.92651			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.15345	100.00000	16.11432			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.55810	100.00000	14.52283			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.28529	4.73000	104.23505			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.14450	100.00000	82.96176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.00000	14.75628	100.00000	14.72053			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.62421	100.00000	9.60090			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.71521	100.00000	10.68925			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.50136	100.00000	23.44443			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.18308	100.00000	12.15357			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.80620	100.00000	11.77760			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.36432	100.00000	82.18330			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.35419	100.00000	82.17319			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.07595	100.00000	56.96295			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.08170	100.00000	56.96868			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.10465	100.00000	56.99160			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.14430	100.00000	55.01071			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.40305	100.00000	10.38245			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.61555	100.00000	14.58661			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.39210	100.00000	10.37152			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.44729	100.00000	18.41077			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.16866	100.00000	15.13864			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.56124	100.00000	1.55746			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			100.00000	42.14989	100.00000	42.04777			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	45.18837	100.00000	45.07891			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	42.24976	100.00000	42.14741			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	45.29594	100.00000	45.18620			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	42.49560	100.00000	42.39266			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	42.57243	100.00000	42.46930			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	43.37911	100.00000	43.27403			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	44.37017	100.00000	44.26269			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	44.99247	100.00000	44.88347			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	19.09003	100.00000	19.04127			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	39.69186	100.00000	39.59570			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	23.75687	100.00000	23.69868			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	11.27135	100.00000	11.23577			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.47369	100.00000	12.44313			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	2.00606	100.00000	1.99973			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	8.30827	100.00000	8.28815			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.35704	100.00000	0.35591			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.85615	100.00000	3.84757			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.49619	100.00000	8.47538			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.13352	100.00000	4.12287			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45505			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.45666	100.00000	98.19688			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.45666	100.00000	98.19688			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	94.94190	100.00000	94.70031			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.54093	100.00000	11.51266			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.62087	100.00000	92.38579			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.44426	100.00000	37.35355			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	37.96517	100.00000	37.87320			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.45455	2.00000	103.41227			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.38208	100.00000	63.22854			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	54.67541	100.00000	54.54295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	53.84063	100.00000	53.67253			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.84794	100.00000	0.84460			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.67378	100.00000	1.66855			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.18309	100.00000	52.02017			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	51.53446	100.00000	51.37356			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00259	100.00000	0.00258			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.38448	100.00000	9.35518			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.60208	100.00000	1.59708			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.49529	100.00000	27.40753			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.47652	100.00000	16.42507			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.59316	100.00000	26.53462			400,000,000.00	4,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.07798	100.00000	21.03159			1,400,000,000.00	14,000	23,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.53642	9.00000	98.50997			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.23881	8.00000	104.21388			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.15427	100.00000	13.12515			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.67700	9.00000	100.66082			162,000,000.00	18,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.14159	100.00000	11.11693			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.57864	100.00000	12.55065			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			100.00000	9.40446	100.00000	9.38365			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.36947	100.00000	2.36373			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.05413	100.00000	11.01885			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.94292	9.48500	101.91711			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	64.74355	100.00000	64.59947			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	355.00
GPT11	On	29/01/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	1,000,000.00
GPT17	On	28/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	86.17352	100.00000	85.97450			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	86.18760	100.00000	85.98854			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	86.27772	100.00000	86.07847			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.76033	100.00000	88.55000			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.33733	100.00000	8.31691			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.49857	100.00000	10.47285			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	88.68385	100.00000	88.47370			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	88.81497	100.00000	88.60450			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	88.86960	100.00000	88.65900			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	89.06627	100.00000	88.85521			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.47375	100.00000	20.42416			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.34315	100.00000	11.31567			0.00	0	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.55912	100.00000	6.54306			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.43544	100.00000	9.41258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	10.00038	100.00000	9.97589			10,000,000,000.00	100,000	100,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.72674	100.00000	9.70318			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond				100.00000	95.97869	100.00000	95.73196			0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond				100.00000	95.97869	100.00000	95.73196			0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond				100.00000	98.97803	100.00000	98.72358			0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond				100.00000	103.75219	100.00000	103.48548			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond				100.00000	44.29787	100.00000	44.18938			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond				100.00000	14.56741	100.00000	14.53173			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond				100.00000	16.25332	100.00000	16.21352			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond				100.00000	96.05395	100.00000	95.80703			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond				100.00000	44.49644	100.00000	44.38747			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	14.95818	100.00000	14.92155			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	16.64410	100.00000	16.60334			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	96.15116	100.00000	95.90398			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	44.85389	100.00000	44.74403			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.46061	100.00000	15.42275			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.14653	100.00000	17.10454			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	96.49609	100.00000	96.24803			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.33047	100.00000	45.21945			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.07469	100.00000	16.03532			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	96.91942	100.00000	96.67027			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	97.54656	100.00000	97.29580			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.65505	100.00000	13.62466		11,700,000,000.00		117,000	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254		50,000,000,000.00		500,000	98,250,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.74038	100.00000	5.72767			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.83421	100.00000	12.80566		600,000,000.00		6,000	29,700,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.83421	100.00000	12.80565			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond			2.50000	99.46721	2.50000	100.17742			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	90.87349	100.00000	90.65345			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	83.64094	100.00000	83.45466			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	84.73054	100.00000	84.53928			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	23.01465	100.00000	22.96399			0.00	0	10,190,900.00
IBL12	On 12/03/2013	Spot Bond			100.00000	56.57562	100.00000	56.43857			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	16.06902	100.00000	16.03009			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	13.65048	100.00000	13.61741			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	44.90984	100.00000	44.80104			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.71249	100.00000	38.61871			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.09435	100.00000	27.02870			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.59675	100.00000	33.52280			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.36350	100.00000	16.32749			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.40591	100.00000	13.37640			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.72144	100.00000	30.65345			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.88072	100.00000	30.80509			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.75337	100.00000	14.71763			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.85610	1.75000	105.81356			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.91351	8.27000	102.89060			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.56692	100.00000	2.56070			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.65842	100.00000	4.64805			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.85615	100.00000	3.84757			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.34284	100.00000	11.30704			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	2.01878	100.00000	2.01241			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.01222	8.76500	101.98831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On	15/06/2015	Spot Bond			100.00000	16.48446	100.00000	16.43300			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.96307	100.00000	9.93196			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.96096	100.00000	54.83998			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.50940	100.00000	15.47507			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.50940	100.00000	15.47507			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.01443	5.00000	102.00058			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.29736	100.00000	19.25466			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.65957	100.00000	10.63375			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.20629	100.00000	12.16819			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.50835	100.00000	7.49016			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.20329	100.00000	21.15661			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.11968	100.00000	54.00055			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.05982	100.00000	14.02576			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	5,000,000.00
IND228	On	10/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.38410	100.00000	60.23782			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.89436	100.00000	14.85789			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.76969	100.00000	18.72372			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.49782	100.00000	17.45497			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	74.76852	100.00000	74.62418			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.44671	100.00000	83.25792			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	0.38147	100.00000	0.38055			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.04330	100.00000	22.98748			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.45520	100.00000	1.45168			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	84.20324	100.00000	84.01317			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	83.04836	100.00000	82.86340			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	76.70455	100.00000	76.48725			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.07695	6.50000	102.06500			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	66.75836	100.00000	66.54293			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	7,000,000.00
ING156	On	16/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.73737	100.00000	59.42572			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	79.08309	100.00000	78.85714			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	77.96610	100.00000	77.74648			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	79.30011	100.00000	79.07736		1,200,000,000,000.00		12,000,000	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	92.80471	100.00000	92.57500			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.44746	100.00000	62.29619			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	42.66365	100.00000	42.56030			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.66365	100.00000	42.56030			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.86500	100.00000	44.75511			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.45839	100.00000	32.37976			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	94.01723	100.00000	93.78219			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	19.01211	100.00000	18.96555			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.38035	100.00000	22.32614			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.29055	100.00000	40.19295			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.84829	100.00000	17.79195		400,000,000,000.00	0.00	4,000,000	2,000,000.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.11538	100.00000	12.07714			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.74197	100.00000	9.71122			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.75645	8.80000	101.73251			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.85923	100.00000	32.78691		2,500,000,000.00	0.00	25,000	27,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.86364	100.00000	13.83006			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.19717	100.00000	13.16811			0.00	0	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.70703	100.00000	22.65202			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.33468	100.00000	16.29511			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	18.56217	100.00000	18.52109			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.22959	100.00000	9.20723			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02725	100.00000	0.02719			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.10911	2.75000	101.10153			5,670,500,000.00	2,062,000	1,031,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.67220	2.60000	102.62852			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.90780	100.00000	6.88599			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	61.13496	100.00000	60.99966			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.86360	100.00000	65.70229			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.32709	100.00000	16.29115			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.32218	100.00000	11.29475			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.27130	2.60000	101.22498			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247		100,000,000,000.00	0.00	1,000,000	1,000,000.00
IVA238	On	20/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		14,000,000,000,000.00	0.00	140,000,000	140,000,000.00
IVA239	On	27/09/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070		20,000,000,000,000.00	0.00	200,000,000	200,000,000.00
IVA240	On	04/10/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA242	On	18/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	44.35687	100.00000	44.24824			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.55068	100.00000	8.52997			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.17668	100.00000	24.11747			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.78694	100.00000	64.62999			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.40590	100.00000	64.24988			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	70.75797	100.00000	70.60050			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	66.74164	100.00000	66.59553			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	67.57540	100.00000	67.42502			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	58.51934	100.00000	58.38983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	95.65698	100.00000	95.41844			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.30712	100.00000	15.27342			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.76830	100.00000	43.66111			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	111.35476	100.00000	111.05298			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	86.07161	100.00000	85.87775			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.30779	100.00000	65.14784			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.95129	100.00000	31.87305			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	89.10919	100.00000	88.89652			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	22.60916	100.00000	22.55439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF026 On	05/10/2012	Spot Bond			100.00000	97.58713	100.00000	97.32620			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.38868	100.00000	23.33141		600,000,000,000.00	6,000,000	2,000,000.00	
MBF028 On	16/04/2015	Spot Bond			100.00000	17.38718	100.00000	17.33230			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	63.01943	100.00000	62.86510			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	63.23042	100.00000	63.07556			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.07802	100.00000	31.00191			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.25655	100.00000	97.00195			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.82199	100.00000	87.61631			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.60634	100.00000	30.53138			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	60.00559	100.00000	59.86022			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.05134	100.00000	28.98096		5,000,000,000,000.00	50,000,000	300,000,000.00	
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.62351	100.00000	31.54606			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.98676	100.00000	13.95288			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.65230	100.00000	16.61196			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.53331	8.00000	101.51156			32,000,000.00	4,000	8,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.67369	100.00000	83.48692			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M On	13/12/2014	Spot Bond			100.00000	20.68265	100.00000	20.63254			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.79239	100.00000	15.75744			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.79239	100.00000	15.75744			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.11949	100.00000	3.11258			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.50362	100.00000	0.50250			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00115	100.00000	0.00115			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.90222	8.59000	101.87880			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.77455	9.34000	104.40784			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.75879	10.01000	104.72361			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.72367	100.00000	21.67559			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.86839	100.00000	11.83963			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.26706	100.00000	7.24945			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.54117	100.00000	10.51564			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.38554	100.00000	17.34727		700,000,000.00	7,000	15,800,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.80318	100.00000	17.74760			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.61262	8.78500	100.58899			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	54.53277	100.00000	54.40066			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	100.55879	8.00000	100.53724		72,000,000.00	9,000	9,800,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014	Spot Bond			100.00000	31.79787	100.00000	31.72711			900,000,000.00	9,000	2,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.17989	100.00000	21.13276			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.13085	100.00000	16.09494			200,800,000,000.00	2,008,000	4,550,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.02292	100.00000	39.93434			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07035	100.00000	0.07018			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07035	100.00000	0.07018			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.69243	100.00000	6.67621			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.77561	100.00000	6.75920			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.85881	100.00000	6.84219			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.92535	100.00000	6.90858			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.03629	100.00000	7.01924			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.09175	100.00000	7.07456			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.15829	100.00000	7.14096			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.32468	100.00000	7.30694			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.43561	100.00000	7.41758			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.55762	100.00000	7.53931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020	Spot Bond			100.00000	7.66854	100.00000	7.64996			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.72400	100.00000	7.70529			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.38953	100.00000	8.36921			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.16600	100.00000	9.14379			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07035	100.00000	0.07018			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07035	100.00000	0.07018			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.78780	100.00000	30.71240			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.54915	100.00000	15.51107			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.39647	100.00000	9.37370			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.57265	100.00000	1.56884			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	84.91780	100.00000	84.72524			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.80731	100.00000	19.76372			0.00	0	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.21186	100.00000	13.17985			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.73963	100.00000	14.70718		700,000,000.00	7,000	6,200,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01930	100.00000	0.01927			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	64.56081	100.00000	64.40269			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.47273	100.00000	20.42742			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.06476	100.00000	18.02051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.24059	100.00000	9.21796			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	32.58163	100.00000	32.50992			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.35445	100.00000	26.29060			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.89984	100.00000	15.86485			0.00	0	9,350,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.17709	100.00000	10.15244			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	64.82398	100.00000	64.65760			0.00	0	20,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	63.31277	100.00000	63.15770			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	57.48566	100.00000	57.34639			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	93.81903	100.00000	93.58447			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.18827	100.00000	22.14628			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.91623	100.00000	36.84639			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.16222	100.00000	21.12218			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.06927	100.00000	20.03130			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.76635	100.00000	16.72574			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	56.60592	100.00000	56.46879			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	54.85625	100.00000	54.72336			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	54.68920	100.00000	66.41272			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	54.68920	100.00000	66.41272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.00000	54.68920	100.00000	66.41272			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.59785	100.00000	17.55475			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.93788	100.00000	18.89150			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.57000	100.00000	18.52452			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.33840	100.00000	16.29882			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.28495	100.00000	9.26738			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.86380	100.00000	12.83263			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.14534	100.00000	9.12803			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.21715	100.00000	12.18723			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.94725	100.00000	12.91554			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.14796	100.00000	12.11821			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	83.60252	100.00000	83.47867			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.61641	100.00000	6.60385			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	34.98573	100.00000	34.90097			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	27.81585	100.00000	27.76078			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	27.72595	100.00000	27.67105			0.00	0	0.00
NED10 On	15/08/2012	Spot Bond			100.00000	89.71818	100.00000	89.50250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	19.70845	100.00000	19.66507			0.00	0	0.00
NED12A	On	14/12/2012	Spot Bond			100.00000	83.43558	100.00000	83.24975			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	71.63125	100.00000	71.49786			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	45.36527	100.00000	45.26541			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	36.65725	100.00000	36.57567			0.00	0	4,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	6.97967	100.00000	8.43969			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	16.80207	100.00000	16.76508			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.66503	100.00000	11.63678			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998		200,000,000,000.00	2,000,000	1,000,000.00	
NILB10	On	08/12/2016	Spot Bond			100.00000	8.41762	100.00000	8.39601			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.30652	100.00000	13.27692			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.45609	100.00000	11.42834			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.64572	6.82500	100.62721			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.62313	6.58500	100.60527			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.67359	100.00000	11.64532			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.65513	6.92500	100.63635			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.89110	100.00000	11.86229			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.69276	7.32500	100.67290			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	88.04400	100.00000	87.83733			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	59.46820	100.00000	59.32414			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	88.17389	100.00000	87.96690			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	59.68070	100.00000	59.53612			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	88.23882	100.00000	88.03169			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	59.94632	100.00000	59.80110			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	60.29162	100.00000	60.14557			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.70518	100.00000	9.68167			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	100.77640	8.21500	100.75413			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.68906	100.00000	46.56979			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014 On	30/04/2014	Spot Bond			100.00000	32.63276	100.00000	32.56093			0.00	0	94,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.45402	100.00000	13.42425			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.90943	100.00000	13.87881			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.50661	100.00000	6.48993			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.97655	100.00000	12.94783			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	97.96396	100.00000	97.70818			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.63551	100.00000	64.47720			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.48780	100.00000	31.41068			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.31932	100.00000	31.24262			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	9.86352	100.00000	9.83963			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.20413	100.00000	13.17178			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.26009	100.00000	13.22761			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.29366	100.00000	13.26111			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.09952	100.00000	14.06498			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.99491	100.00000	14.95818			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.59113	100.00000	20.54069			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015	Spot Bond			100.00000	16.27687	100.00000	16.24085			1,400,000,000.00	14,000	92,600,000.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	93.70615	100.00000	93.47246			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	63.20394	100.00000	63.05083			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.40857	100.00000	31.33248			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	63.11989	100.00000	62.96698			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.18171	100.00000	31.10617			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.07385	100.00000	13.04217			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	93.51332	100.00000	93.28186			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	93.89000	100.00000	93.65760			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
PCF02U	On	06/07/2012	Spot Bond			100.00000	97.33333	100.00000	100.51446			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	17.95054	100.00000	19.99449			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
PMM01	On	28/06/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	50.59745	100.00000	50.43774			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	89.21692	100.00000	89.00551			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.07811	100.00000	27.01252			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	71.37551	100.00000	71.24284			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	83.21902	100.00000	83.03409			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	55.63919	100.00000	55.50441			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	55.78956	100.00000	55.65441			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	38.33906	100.00000	38.24618			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	83.26000	100.00000	83.07498			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	27.21609	100.00000	27.15016			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	71.53014	100.00000	71.39719			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	56.04015	100.00000	55.90439			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	38.40811	100.00000	38.31507			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	83.33172	100.00000	83.14653			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.52452	100.00000	27.45784			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	56.49123	100.00000	56.35438			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	83.51612	100.00000	83.33053			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.86542	100.00000	27.79791			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	56.89219	100.00000	56.75436			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	29.28011	100.00000	29.20918			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	98.64499	100.00000	98.37838			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012			100.00000	98.64499	100.00000	98.37838			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.64499	100.00000	98.37837			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	102.73820	100.00000	102.46351			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.52405	100.00000	16.48768			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00178	100.00000	0.00178			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			6.03000	125.32361	5.96000	125.53279		167,053,952,760,840.00	703,806,428	21,355,546,231.00	
R158P	On	15/09/2015			100.00000	7.34402	100.00000	7.32786			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.26401	100.00000	3.25683			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.76115	100.00000	50.64819			0.00	0	0.00
R186	On	21/12/2026			8.03000	121.06784	7.95000	121.82222		169,975,640,362,990.00	167,576,633	13,128,099,348.00	
R187P	On	21/12/2026			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013			218.57941	72.78868	218.50620	72.48847		54,644,852,500,000.00	250,000,000	1,322,000,000.00	
R197	On	07/12/2023			2.03000	255.06005	2.03000	254.95568		303,499,210,000.00	149,507,000	46,929,000.00	
R201	On	21/12/2014			5.05500	108.65045	4.82000	109.20958		49,762,122,842,145.00	844,139,039	4,873,869,419.00	
R202	On	07/12/2033			2.38000	188.09339	2.38000	188.01464		153,647,285,540.00	64,557,683	1,190,531,685.00	
R2023	On	28/02/2023			8.00000	98.41393	8.00000	98.35880		3,856,000,000,000.00	482,000,000	742,500,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			6.63000	109.34358	6.55000	109.68835			22,573,251,400,050.00	404,713,635	9,211,222,135.00
R204	On	21/12/2018	Spot Bond			6.95500	105.48930	6.88500	105.84291			14,211,376,306,465.00	043,332,323	3,322,048,703.00
R2048	On	28/02/2048	Spot Bond			8.75000	4.78244	8.75000	4.78244			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.38762	100.00000	31.31075			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.17000	106.78691	5.05000	106.95346			7,305,229,340,970.00	413,003,741	2,853,260,366.00
R207	On	15/01/2020	Spot Bond			7.25000	103.24050	7.19000	103.56546			24,688,670,108,000.00	405,333,808	7,591,025,100.00
R208	On	31/03/2021	Spot Bond			7.37000	97.63858	7.29500	98.08694			52,905,594,887,530.00	178,506,769	10,907,099,707.00
R209	On	31/03/2036	Spot Bond			8.63000	77.59476	8.53000	78.39477			80,169,429,946,290.00	289,621,083	12,484,191,365.00
R210	On	31/03/2028	Spot Bond			2.34000	142.60628	2.34000	142.54672			548,187,120,000.00	234,268,000	159,086,000.00
R211	On	31/01/2017	Spot Bond			0.65000	121.20100	0.65000	121.15593			1,950,000,000.00	3,000,000	1,655,500,000.00
R212	On	31/01/2022	Spot Bond			2.06000	118.41332	2.05000	118.46382			1,958,446,064,380.00	950,701,973	2,012,869,397.00
R213	On	28/02/2031	Spot Bond			8.45000	88.73206	8.37000	89.38582			7,691,911,401,850.00	910,285,373	2,605,928,811.00
R214	On	28/02/2041	Spot Bond			6.50000	102.07860	6.50000	102.06095			19,378,945,202,500.00	981,376,185	7,088,193,213.00
R222C	On	15/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	55.76867	100.00000	55.64592			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.17911	100.00000	37.09728			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.78608	100.00000	24.73152			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.52405	100.00000	16.48768			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	11.01603	100.00000	10.99179			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.34402	100.00000	7.32786			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.89602	100.00000	4.88524			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.26401	100.00000	3.25683			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.93955	100.00000	44.84009			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.95970	100.00000	29.89339			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.97313	100.00000	19.92893			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.31542	100.00000	13.28595			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.87695	100.00000	8.85730			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.91797	100.00000	5.90487			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.94531	100.00000	3.93658			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.63021	100.00000	2.62439			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.75347	100.00000	1.74959			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.16898	100.00000	1.16639			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.77932	100.00000	0.77760			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51955	100.00000	0.51840			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	0.34636	100.00000	0.34560			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23091	100.00000	0.23040			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15394	100.00000	0.15360			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10263	100.00000	0.10240			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06842	100.00000	0.06827			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04561	100.00000	0.04551			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03041	100.00000	0.03034			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02027	100.00000	0.02023			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01351	100.00000	0.01348			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00901	100.00000	0.00899			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00601	100.00000	0.00599			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00400	100.00000	0.00400			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00267	100.00000	0.00266			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00178	100.00000	0.00178			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00119	100.00000	0.00118			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.00000	29.86666	100.00000	29.79431			0.00	0	0.00
RCSB02	On	15/07/2013			100.00000	39.09543	100.00000	38.99968			0.00	0	0.00
RCSB03	On	15/07/2016			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	9.58247	100.00000	9.55256			0.00	0	0.00
RCSC07	On	06/09/2012			100.00000	85.52582	100.00000	85.33055			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	84.54446	100.00000	84.35405			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	51.85776	100.00000	51.69586			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	51.59895	100.00000	51.43428			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	85.96711	100.00000	85.77083			0.00	0	0.00
RES010	On	21/09/2012			100.00000	83.11018	100.00000	100.00000		50,000,000,000,000.00	500,000,000	250,000,000.00	
RES05	On	17/10/2012			100.00000	94.30052	100.00000	94.05685			0.00	0	0.00
RES06	On	18/10/2014			100.00000	15.89612	100.00000	15.85719			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.08604	5.87500	102.07008			0.00	0	0.00
RES09	On	14/08/2012			100.00000	90.74746	100.00000	90.52880			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	22.17468	100.00000	22.12096			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	59.56150	100.00000	59.41721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	59.89935	100.00000	59.75424			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.63348	100.00000	24.57380			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.51028	100.00000	11.48724			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27763	100.00000	0.27696			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.04010	100.00000	4.03031			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.04010	100.00000	4.03031			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.30191	100.00000	29.23093			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.62042	100.00000	22.57564			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.50500	100.00000	14.46986			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.24583	5.25000	102.23127			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.40307	100.00000	0.40211			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.29630	100.00000	96.04222			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	60.41766	100.00000	60.29673			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	97.18125	100.00000	96.93890			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.61044	100.00000	11.58475			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	6.99101	100.00000	6.97774			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	10,000,000.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.56635	100.00000	88.35697			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.13089	100.00000	14.09978			0.00	0	21,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.67268	100.00000	10.64682			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.84750	8.00000	107.82439			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.90936	100.00000	8.88754			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.90952	100.00000	7.89036			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.88853	100.00000	18.84694			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	58.11511	100.00000	57.98650			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.79991	100.00000	10.77601			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	120.93122	5.75000	120.86966			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.99564	100.00000	39.90759			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	55.92080	100.00000	55.79705			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.06396	100.00000	57.93615			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.68305	100.00000	11.65733			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.29231	100.00000	23.24104			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	58.10348	100.00000	57.97488			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.01427	100.00000	7.99486			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.22853	100.00000	22.17468			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	13.51979	100.00000	13.48704			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.76685	100.00000	2.76007			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.26293	100.00000	40.16432			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.65363	100.00000	41.55272			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.29806	100.00000	12.27100			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.58614	100.00000	29.51447			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.73344	100.00000	11.70470			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38147	100.00000	0.38055			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.77587	100.00000	0.77416			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.59461	100.00000	0.59317			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.30907	100.00000	10.28626			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.12541	10.05000	101.09846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00074	100.00000	0.00074			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.89106	100.00000	15.85256			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.71617	100.00000	1.71082			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30544	100.00000	0.30449			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.50460	8.00000	106.48936			88,000,000.00	11,000	38,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.80026	100.00000	8.78089			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.45831	100.00000	9.43749		400,000,000,000.00		4,000,000	2,005,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	61.92106	100.00000	61.78476			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.08789	100.00000	20.04319			800,000,000.00	8,000	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.18007	100.00000	53.04292		4,200,000,000,000.00		42,000,000	36,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.74526	100.00000	5.73254			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.81466	100.00000	5.80172			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.36282	100.00000	10.33772			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.31269	100.00000	2.30708			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04605	100.00000	0.04592			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.07695	6.50000	102.06500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.00000	10.23857	100.00000	10.21377			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.76799	100.00000	48.65947			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.08981	100.00000	16.05400			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	54.18315	100.00000	54.06323			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	110.91449	100.00000	110.61473			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.68305	100.00000	11.65733			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.64641	100.00000	14.61093			0.00	0	103,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.45726	100.00000	2.45131			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.99917	100.00000	5.98464		7,600,000,000,000.00	76,000,000	76,000,000	56,000,000.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.00649	100.00000	1.00406			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.09792	100.00000	13.06894			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.71541	100.00000	10.68158			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79708			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.87720	100.00000	1.87128			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.97558	100.00000	7.95501			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.14323	6.75000	101.12023			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.09557	100.00000	21.06243			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			7.25000	102.14401	7.25000	102.06665			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.58217	100.00000	1.57723			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880 On	23/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.19533	100.00000	59.06396			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN921 On	22/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On	23/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	21.36733	100.00000	21.32004			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.91530	100.00000	10.89114			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.35565	100.00000	32.28365			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	32.53148	100.00000	32.45988			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.79964	6.27500	100.78259			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.24745	100.00000	65.08765			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.29450	100.00000	64.13704			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.97315	8.00000	105.95032			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.35565	6.27000	100.33869			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.00468	100.00000	28.94726			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On	14/11/2013	Spot Bond			100.00000	41.09730	100.00000	40.96899			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	95.74567	100.00000	95.49827			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	95.67495	100.00000	95.42773			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	96.62503	100.00000	96.37535			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	95.87533	100.00000	95.62759			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	96.13466	100.00000	95.88625			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.49696	100.00000	7.47860			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.02992	100.00000	8.01024			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.38522	100.00000	8.36468		40,000,000,000,000.00	400,000,000	200,000,000.00	
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.09584	100.00000	9.07355			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.56957	100.00000	9.54614			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.59123	100.00000	14.55549			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.52181	100.00000	10.49604			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	4.16707	100.00000	4.15687			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2.66693	100.00000	2.66039			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			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	2.66693	100.00000	2.66039			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			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	2.66693	100.00000	2.66039			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			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	2.66693	100.00000	2.66039			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.46699	100.00000	30.27873			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.32691	100.00000	22.27750			1,100,000,000.00	11,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.00999	6.00000	101.99376			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.32280	100.00000	11.29787			25,870,200,000.00	258,702	1,005,368,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.23089	100.00000	13.20177			6,075,389,900,000.00	60,753,899	319,184,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	12.09348	100.00000	12.06685			2,088,760,900,000.00	20,887,609	196,121,529.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.63691	100.00000	12.60879			0.00	0	216,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.78492	100.00000	9.76338			3,200,000,000.00	32,000	19,954,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.88941	10.00000	99.86178			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.89216	9.75000	99.86522			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.89384	100.00000	9.86748			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	55.39951	100.00000	55.29441			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.89452	100.00000	13.86393			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	74.88192	100.00000	74.73623			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.61609	100.00000	31.53866			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.07646	100.00000	13.04443			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.96795	100.00000	17.92395			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.20769	100.00000	14.17641			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.11366	100.00000	90.89197			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.32491	100.00000	42.22238			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.14171	100.00000	90.91995			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.45141	100.00000	42.35285			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.24268	100.00000	91.02068			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.78031	100.00000	42.67668			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.10565	100.00000	10.07410			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.26332	100.00000	4.25001			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.79859	100.00000	1.79297			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.84485	100.00000	10.82433			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.88970	100.00000	16.85252		558,673,800,000.00	5,586,738	62,800,404.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	14.03880	100.00000	14.00260			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.11015	100.00000	18.07028			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.27614	100.00000	11.25131		115,959,700,000.00	0.00	1,159,597	29,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.92621	100.00000	9.90436			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.74160	100.00000	9.72016			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.65956	100.00000	9.63829			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	38.45880	100.00000	38.37460			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.38663	100.00000	31.31716			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.70126	100.00000	8.68190			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.95248	100.00000	23.89947			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.57784	100.00000	19.53427			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.80447	100.00000	6.78941			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.97601	100.00000	13.94525			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.68190	100.00000	8.66258			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27724	100.00000	0.27663			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.50520	100.00000	5.49479			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02217	100.00000	0.02212			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.50520	100.00000	5.49479			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.08548	100.00000	15.05686			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.26350	100.00000	11.24219			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.26350	100.00000	11.24219			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.03464	100.00000	10.01565			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.49838	100.00000	9.48041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.70495	100.00000	6.69223			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.96150	100.00000	5.94977			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.61952	100.00000	5.60847			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.27634	100.00000	5.26596			0.00	0	0.00
Total for j-Bonds :											847,860,478,666,100.00	,498,610,124	111,701,668,411.00	
Grand Total:											17,861,083,868,710.00	198,662,253	11,703,179,082.00	